



Semi-Annual Report

LGT CP Multi-Assets SICAV

Investment company with variable capital
under the laws of Liechtenstein

LGT Capital Partners (FL) Ltd.

As of 30 November 2023

Unaudited Semi-Annual Report as of 30 November 2023

Contents

Organisation	3
Notices to investors and general information	5
Balance sheet of the Investment Company as of 30.11.2023	7
Income statement of the Investment Company for the period from 06.04.2023 to 30.11.2023	8
Allocation of profits of the Investment Company	9
Annex to the Semi-Annual Report of the Investment Company	10
LGT CP GIM Balanced	12
LGT CP GIM Growth	26
LGT CP Alpha Indexing Fund	41
LGT CP Sustainable Strategy 3 Years	53
LGT CP Sustainable Strategy 4 Years	68
LGT CP Sustainable Strategy 5 Years	83
Notes to the Semi-Annual Report	98

Sales restrictions

Sub-fund units of this UCITS may not be offered, sold or delivered to investors who are resident in or are citizens of the USA.

Organisation

Investment Company / UCITS

LGT CP Multi-Assets SICAV, Herrengasse 12, 9490 Vaduz, Liechtenstein

Board of Directors of the Investment Company

Andrea Wenaweser, president

Deputy Head of Tax and Products, LGT Group Holding Ltd., Vaduz

Roger Gauch, director

Chief Executive Officer, LGT Capital Partners (FL) Ltd., Vaduz

Dr. Konrad Bächinger, director

Management Company

LGT Capital Partners (FL) Ltd., Herrengasse 12, 9490 Vaduz, Liechtenstein

Board of Directors of the Management Company

Dr. André Lagger, president

Chief Executive Officer, LGT Financial Services Ltd., Vaduz

Werner von Baum, vice president

Chief Risk Officer, LGT Capital Partners Ltd., Pfäeffikon

Dr. Magnus Pirovino, director

Board of Management of the Management Company

Roger Gauch

Chief Executive Officer, LGT Capital Partners (FL) Ltd., Vaduz

Lars Inderwildi

Head Operations, LGT Capital Partners (FL) Ltd., Vaduz

Alois Wille

Head Risk and Project Management, LGT Capital Partners (FL) Ltd., Vaduz

Pierre-André Wirth

Head Legal and Compliance, LGT Capital Partners (FL) Ltd., Vaduz

Depository

LGT Bank Ltd., Herrengasse 12, 9490 Vaduz, Liechtenstein

Investment Manager

LGT Capital Partners Ltd., Schuetzenstrasse 6, 8808 Pfäeffikon, Switzerland

With partial delegation to:

LGT Capital Partners (Asia-Pacific) Ltd., 4203, Two Exchange Square, 8 Connaught Place Central, Hong Kong

and

LGT Capital Partners (USA) Inc., 1133 Avenue of the Americas, 30th Floor, New York, NY 10036, United States of America

Administrator

LGT Financial Services Ltd., Herrengasse 12, 9490 Vaduz, Liechtenstein

Auditor

PricewaterhouseCoopers Ltd., Birchstrasse 160, 8050 Zurich, Switzerland

Contacts in Switzerland

Representative

LGT Capital Partners Ltd., Schuetzenstrasse 6, 8808 Pfaeffikon, Switzerland

Paying agent

LGT Bank (Switzerland) Ltd., Lange Gasse 15, 4002 Basel, Switzerland

Facilities in Germany

Facility for performing the tasks referred to in Article 92 (1) (a) Directive 2009/65/EC

LGT Bank Ltd., Herrengasse 12, 9490 Vaduz, Liechtenstein

Facility for performing the tasks referred to in Article 92 (1) (b)-(f) Directive 2009/65/EC

LGT Capital Partners Ltd., Schuetzenstrasse 6, 8808 Pfaeffikon, Switzerland

Facilities in Austria

Facility for performing the tasks referred to in Article 92 (1) (a) Directive 2009/65/EC

LGT Bank Ltd., Herrengasse 12, 9490 Vaduz, Liechtenstein

Facility for performing the tasks referred to in Article 92 (1) (b)-(f) Directive 2009/65/EC

LGT Capital Partners Ltd., Schuetzenstrasse 6, 8808 Pfaeffikon, Switzerland

Licensed for distribution

Name	Liechtenstein	Austria	Germany	Singapore	Switzerland
LGT CP GIM Balanced	X	X	X	X ¹	X
LGT CP GIM Growth	X	X	X	X ¹	X
LGT CP Alpha Indexing Fund	X	X	X	X ¹	X
LGT CP Sustainable Strategy 3 Years	X	X	X	X ¹	X
LGT CP Sustainable Strategy 4 Years	X	X	X	X ¹	X
LGT CP Sustainable Strategy 5 Years	X	X	X	X ¹	X

¹ only for institutional investors

Notices to investors and general information

Notices

None.

ISINs

The constituent documents of the UCITS include the following sub-funds/unit classes:

LGT CP GIM Balanced		LGT CP GIM Growth		LGT CP Alpha Indexing Fund		LGT CP Sustainable Strategy 3 Years	
LI1240284979	(EUR) B	LI1240335458	(EUR) B	LI1240335748	(CHF) B	LI1240515935	(EUR) B
LI1240284987	(USD) IM	LI1240335466	(USD) IM	LI1240335763	(CHF) I1	LI1240515943	(EUR) I1
LI1240284995	(CHF) IM	LI1240335474	(CHF) IM	LI1240335771	(CHF) IM	LI1240515968	(USD) PB
LI1240285000	(USD) PB	LI1240335482	(USD) PB	LI1240335789	(USD) PB	LI1240515976	(CHF) PB
LI1240285018	(CHF) PB	LI1240335490	(CHF) PB	LI1240335797	(CHF) PB	LI1240515984	(EUR) PB
LI1240285026	(EUR) PB	LI1240335508	(EUR) PB	LI1240335805	(EUR) PB		
		LI1240335516	(CZK) PB				

LGT CP Sustainable Strategy 4 Years		LGT CP Sustainable Strategy 5 Years	
LI1240515760	(EUR) B	LI1240515489	(EUR) B
LI1240515778	(EUR) I1	LI1240515497	(EUR) I1
LI1240515794	(USD) PB	LI1240515513	(USD) PB
LI1240515802	(CHF) PB	LI1240515521	(CHF) PB
LI1240515810	(EUR) PB	LI1240515539	(EUR) PB

Deadlines

Business day

Means any day on which banks are open for business in Liechtenstein, Switzerland and in other markets which forms the basis for the valuation of a substantial part of the assets contained in the sub-fund and/or such other day or days as the UCITS or the management company may, with the consent of the depositary, determine.

Valuation day

LGT CP GIM Balanced, LGT CP GIM Growth: Means at least weekly, on the first business day of the week, or such other day or days as the UCITS or the management company may determine.

LGT CP Alpha Indexing Fund, LGT CP Sustainable Strategy 3 Years, LGT CP Sustainable Strategy 4 Years, LGT CP Sustainable Strategy 5 Years: Means every business day, or such other day or days as the UCITS or the management company may determine.

Valuation point

Means 23:59 CET on the relevant valuation day.

Dealing day

Means a valuation day or such other day or days as the UCITS or the management company may determine, provided there is at least one per fortnight.

Dealing deadline

LGT CP GIM Balanced, LGT CP GIM Growth: Means with respect to each valuation day, 23:59 CET two business days preceding the relevant dealing day, or such other times as may be determined by the UCITS or the management company, provided the dealing deadline is before the valuation point.

LGT CP Alpha Indexing Fund, LGT CP Sustainable Strategy 3 Years, LGT CP Sustainable Strategy 4 Years, LGT CP Sustainable Strategy 5 Years: Means with respect to each valuation day, 12:00 CET on the relevant dealing day, or such other times as may be determined by the UCITS or the management company, provided the dealing deadline is before the valuation point.

Redemption payment date

Means up to two settlement days of the base currency of the particular class immediately following the relevant valuation day or such later time as may be determined by the UCITS or the management company.

Subscription payment date

Means up to two settlement days of the base currency of the particular class immediately following the relevant valuation day or such later day as may be determined by the UCITS or the management company in their sole discretion.

Commissions

Subscription fee

None.

Redemption fee

None.

UCITS domicile

The UCITS domicile is Vaduz, Liechtenstein.

Financial year

The financial year of the UCITS commences on 1 June and ends on 31 May.

Notices to unitholders

Publication medium of the UCITS is the website of the LAFV (www.lafv.li).

Any and all notices to unitholders, including any amendments to the constituent documents are published on the website of the LAFV (www.lafv.li).

The net asset value, the issue and the redemption price of the units of the sub-funds or any class are published, for each valuation day on which issues and/or redemptions take place, on the website of the LAFV (www.lafv.li).

The annual report audited by the auditor and the semi-annual report will be made available to unitholders at the registered offices of the management company and the depository as well as on the LAFV website and sent, free of charge, upon request.

All communications to investors in Switzerland, Germany and Austria will be published via the electronic platform www.fundinfo.com.

Investors may obtain the Investment Conditions, the KID, the Articles of Association as well as the annual and semi-annual reports (as and when they have been issued) free of charge from the Representative in Switzerland or the Facility in Germany and Austria.

Balance sheet of the Investment Company as of 30.11.2023

	30.11.2023	n/a
Assets	CHF	CHF
Non-current assets		
Financial assets	2,272,448,790.06	0.00
Total Non-current assets	2,272,448,790.06	0.00
Current assets		
Cash in banks	50,000.00	0.00
Total Current assets	50,000.00	0.00
Prepayments and accrued income		
Accrued income	1,087,150.10	0.00
Total Prepayments and accrued income	1,087,150.10	0.00
Total Assets	2,273,585,940.16	0.00
Liabilities		
Equity		
Shares	-2,272,448,790.06	0.00
Share capital	-50,000.00	0.00
Legal reserves	0.00	0.00
Profit carried forward / loss carried forward	0.00	0.00
Profit for the period / loss for the period	0.00	0.00
Total Equity	-2,272,498,790.06	0.00
Debt		
Accrued expenses	-1,087,150.10	0.00
Tax accruals	0.00	0.00
Total Debt	-1,087,150.10	0.00
Total Liabilities	-2,273,585,940.16	0.00

Income statement of the Investment Company for the period from 06.04.2023 to 30.11.2023

Income	06.04.2023 - 30.11.2023 CHF	n/a CHF
Commission income		
Income from remunerations as specified by internal regulations	7,093,911.08	0.00
Total Commission income	7,093,911.08	0.00
Operating income		
Interests and similar income	0.00	0.00
Total Operating income	0.00	0.00
Expenses	06.04.2023 - 30.11.2023 CHF	n/a CHF
Commission expenses		
Expenses for remunerations as specified by internal regulations	7,039,386.80	0.00
Total Commission expenses	7,039,386.80	0.00
Operating expenses		
Interests and similar expenses	54,524.28	0.00
Total Operating expenses	54,524.28	0.00
Operating result before taxes	0.00	0.00
Income taxes	0.00	0.00
Profit / Loss for the period	0.00	0.00

Allocation of profits of the Investment Company

	30.11.2023	n/a
	CHF	CHF
Profit / Loss for the period	0.00	0.00
Balance carried forward from previous period	0.00	0.00
At the general meeting's disposal	0.00	0.00
Allocation to the capital reserves	0.00	0.00
Balance carried forward	0.00	0.00

Annex to the Semi-Annual Report of the Investment Company

LGT CP Multi-Assets SICAV (FL-0002.703.868-0) is an open-ended umbrella type investment company with variable capital, limited liability and segregated liability between sub-funds, incorporated in accordance with the laws of Liechtenstein for an indefinite period of time without any limitations as to its capital.

The present semi-annual financial statements cover the financial period of the investment company from 6 April 2023 to 30 November 2023.

Accounting principles

The presentation and structure of the annual financial statements correspond to the statutory regulations of the Liechtenstein Persons and Companies Act (Personen- und Gesellschaftsrecht – “PGR”). Liquid assets, receivables and liabilities are reported at nominal value, taking account of any possible necessary provisions. Prepaid expenses and prepaid income represent expenses or income recorded before the balance sheet reporting date that will lead to expenditure or revenues only in following reporting periods.

Currency

The reference currency of the investment company is Swiss Francs.

Foreign currency conversion

Receivables and liabilities of the investment company in foreign currencies are valued as at the reporting date's exchange rates published on page 102 of this semi-annual report. Any resulting exchange rate gains or losses are recognized in the income statement.

Financial assets

The sub-funds managed by the investment company and their net fund assets are reported under financial assets. Valuation is at fair value (net fund assets of the sub-funds are as of the reporting date). Simultaneously, the net fund assets of the sub-funds are included in the liabilities of the investment company. The sub-fund assets are segregated in favor of the holders of the investor units and is not included in the investment company's bankruptcy estate in the event of bankruptcy.

Income statement of the investment company

The income statement of the investment company discloses the revenues and expenditure that are attributable to the share capital.

Investor units

The investment company has issued registered founder shares with par value and bearer investor units without par value on the basis of its Articles of Association. Investors participate in the assets and revenues of the individual sub-funds in proportion with the number of units they have acquired. Investor units do not, however, confer voting or other membership rights. They also do not confer the right to participate in the profits of the investment company.

Shares and participation notes

50 registered shares of CHF 1,000 each.

Allowances and provisions

Specific value adjustments and provisions are formed for all risks identifiable on the balance sheet reporting date, in accordance with the principles of prudent accounting.

Warranties, guarantees, mortgages or contingent liabilities

None.

Employees

As at the reporting date there are no employees working for the investment company.

Advance or loan to managing officers

No advances or loans were granted to managing officers during the period under report.

Further matters

There are no further matters subject to reporting obligations within the meaning of Art. 1091 et seqq. PGR.

LGT CP GIM Balanced UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.11.2023	30.11.2022	30.11.2021
Net asset value (EUR) B	28,144,916	n.a.	n.a.
Units outstanding at the end of the period (EUR) B	2,742	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) B	10,263.34	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) B	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) B	2.63% ¹	n.a.	n.a.
Net asset value (USD) IM	986,715	1,097,713	24,275,336
Units outstanding at the end of the period (USD) IM	53	63	1,259
Net asset value per unit at the end of the period (USD) IM	18,669.05	17,499.57	19,286.97
Net asset value per unit at the beginning of the period (USD) IM	17,499.57	19,286.97	17,516.58
Percent change in asset value vs previous year (USD) IM	6.68%	-9.27%	10.11%
Net asset value (CHF) IM	3,701,812	3,921,631	3,021,510
Units outstanding at the end of the period (CHF) IM	312	335	230
Net asset value per unit at the end of the period (CHF) IM	11,857.75	11,699.65	13,114.54
Net asset value per unit at the beginning of the period (CHF) IM	11,699.65	13,114.54	11,962.71
Percent change in asset value vs previous year (CHF) IM	1.35%	-10.79%	9.63%
Net asset value (USD) PB	220,854,249	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	21,139	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	10,447.88	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	4.48% ¹	n.a.	n.a.
Net asset value (CHF) PB	158,623,010	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	15,584	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	10,178.43	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	1.78% ¹	n.a.	n.a.
Net asset value (EUR) PB	216,971,335	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	21,026	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	10,319.25	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	3.19% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

As no comparative index exists, the fund is not measured against a benchmark.

The historical performance is no indication for current or future performance. The performance data do not take into consideration the commissions and fees charged on the issuance and redemption of units.

Statement of net assets as of 30.11.2023

	30.11.2023
Assets	USD
Bank balance	
Current account balance	12,599,681.11
Time credit balance	4,000,000.00
Transferable securities	
Investment fund units	587,152,607.11
Other transferable securities and book-entry securities	64,234,697.45
Derivative financial instruments	8,343,182.91
Other assets	143,719.76
Total assets	676,473,888.34
Liabilities	-687,386.38
Net assets	675,786,501.96

Statement of income for the period from 01.06.2023 to 30.11.2023

	30.11.2023
Earnings	USD
Earnings from cash in banks	437,330.84
Buying into current earnings with the issue of units	-2,169.49
Total earnings	435,161.35
	30.11.2023
Expenses	USD
Interest payable	3,308.90
Ongoing remuneration as specified by internal regulations	2,008,839.10
thereof management fees	1,489,227.86
thereof depositary fees	90,856.75
thereof other remuneration as specified by internal regulations	428,754.49
Other expenses	16,057.16
Adjustment of current earnings with the redemption of units	-84,431.00
Total expenses	1,943,774.16
Net earnings	-1,508,612.81
Capital gains and capital losses realized	2,573,026.61
Profit or loss realized	1,064,413.80
Capital gains and capital losses not realized	34,518,218.79
Net profit / loss	35,582,632.59

Change in net assets

	30.11.2023
	USD
Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	640,203,869.37
Net profit / loss	35,582,632.59
Net assets at the end of the period under review	675,786,501.96

Changes in the number of units outstanding

	30.11.2023
	Number
LGT CP GIM Balanced (EUR) B	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	2,820.207
Number of units redeemed	-77.930
Number of units outstanding at the end of the period	2,742.277

	30.11.2023
	Number
LGT CP GIM Balanced (USD) IM	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	58.223
Number of units redeemed	-5.370
Number of units outstanding at the end of the period	52.853

	30.11.2023
	Number
LGT CP GIM Balanced (CHF) IM	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	344.706
Number of units redeemed	-32.521
Number of units outstanding at the end of the period	312.185

	30.11.2023
	Number
LGT CP GIM Balanced (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	23,511.342
Number of units redeemed	-2,372.677
Number of units outstanding at the end of the period	21,138.665

	30.11.2023
	Number
LGT CP GIM Balanced (CHF) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	16,646.562
Number of units redeemed	-1,062.333
Number of units outstanding at the end of the period	15,584.229

30.11.2023
Number

LGT CP GIM Balanced (EUR) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	23,462.422
Number of units redeemed	-2,436.532
Number of units outstanding at the end of the period	21,025.890

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Investment fund units							
IE00BMCDHQ56 Cro LGT EM Fro A USD		0	6,700	610	6,090	6,489,016.80	0.96
IE00B8CL4484 Crown Listed O EUR		0	88,980	15,590	73,390	36,038,740.37	5.33
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	9,698	9,698	0	0.00	0.00
IE00BDM8695 LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		0	81,600	12,050	69,550	10,022,850.50	1.48
IE00BQ1YC623 LGT Dynamic Protection A USD		0	19,330	1,740	17,590	19,956,079.80	2.95
IE00BYZSH67 LGT Risk Pr Sub-Fd A USD		0	22,560	2,350	20,210	29,941,183.45	4.43
LI0026536669 LGT Select Bond Emerging Markets (USD) IM		0	12,150	1,450	10,700	18,885,607.00	2.79
LI0026564646 LGT Select Bond High Yield (USD) IM		0	20,730	2,640	18,090	46,776,579.30	6.92
LI0225414825 LGT Select Cat Bond (USD) IM		0	5,435	445	4,990	7,588,442.70	1.12
LI0026536388 LGT Select Equity Emerging Markets (USD) IM		0	11,290	400	10,890	20,293,841.70	3.00
LI0113203439 LGT Select Equity Enhanced Minimum Variance (USD) IM		0	13,470	1,140	12,330	38,509,919.10	5.70
LI0514239651 LGT Select Equity Global (USD) IM		0	77,871	12,691	65,180	98,083,515.80	14.51
LI0148226009 LGT Select REITS (USD) IM		0	21,750	5,824	15,926	26,962,718.00	3.99
LI0036240674 LGT Sustainable Bond Fund Global Inflation Linked (EUR) IM		0	4,690	0	4,690	5,622,071.49	0.83
IE00BYVTJL70 LGT Sustainable Bond Global Sub-Fd B (EUR)		0	24,660	890	23,770	25,427,906.64	3.76
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	9,350	0	9,350	10,188,695.00	1.51
IE00BYVTJV78 LGT Sustainable Quality Eq Hdg Sub-Fd B (USD)		0	15,340	1,190	14,150	25,794,318.00	3.82
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	12,780	1,430	11,350	14,227,565.50	2.11
LI0520938486 MA Sustainable Global Equity Fund (USD) IM		0	17,090	2,090	15,000	20,279,700.00	3.00
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	97,937	11,922	86,015	110,475,085.55	16.35
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	32,500	31,990	510	567,681.00	0.08

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
IE00BMCDH766 Ut Cro LGT EM HC A USD		0	12,170	0	12,170	10,728,585.20	1.59
IE00BF553838 Ut iShs II J.P. Mo USD		0	986,000	135,915	850,085	4,292,504.21	0.64
IE00B1TXHL60 Ut iShs Lis Pri Eq USD		0	291,700	291,700	0	0.00	0.00
Total Investment fund units						587,152,607.11	86.88

Other securities and rights

Other securities and rights, which are traded on another market open to the public

USD

LU0991121749 SS Ct/LGT Crown Alpha Sub-Fd C WFM		0	23,150	0	23,150	40,317,857.45	5.97
LU0991119412 SS Ct/LGT SEL ILO USD IM WFM		0	17,420	880	16,540	23,916,840.00	3.54
Total Other securities and rights, which are traded on another market open to the public						64,234,697.45	9.51
Total Securities						651,387,304.56	96.39

Total Securities						651,387,304.56	96.39
Current account balance						12,599,681.11	1.86
Time credit balance						4,000,000.00	0.59
Derivative financial instruments						8,343,182.91	1.23
Other assets						143,719.76	0.02
Total assets as of 30.11.2023						676,473,888.34	100.10
Liabilities						-687,386.38	-0.10
Net assets as of 30.11.2023						675,786,501.96	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
CHF	Purchase	23,000.00	USD	25,693.47	24.01.2024	LGT Bank AG	902.58	0.00
CHF	Purchase	950,000.00	USD	1,085,577.81	24.01.2024	LGT Bank AG	12,954.78	0.00
CHF	Purchase	31,000.00	USD	35,312.34	24.01.2024	LGT Bank AG	534.51	0.00
CHF	Purchase	8,000.00	USD	9,141.71	24.01.2024	LGT Bank AG	109.09	0.00
CHF	Purchase	1,653,700.00	USD	1,859,485.55	24.01.2024	LGT Bank AG	52,770.60	0.01
CHF	Purchase	40,820.00	USD	45,899.62	24.01.2024	LGT Bank AG	1,302.59	0.00
CHF	Purchase	3,039,400.00	USD	3,417,390.76	24.01.2024	LGT Bank AG	97,219.72	0.01
CHF	Purchase	131,904,000.00	USD	148,308,057.64	24.01.2024	LGT Bank AG	4,219,145.50	0.62
CHF	Purchase	680,000.00	USD	759,633.10	24.01.2024	LGT Bank AG	26,684.97	0.00
CNY	Purchase	3,140,000.00	USD	430,886.97	24.01.2024	LGT Bank AG	10,717.21	0.00
EUR	Purchase	240,000.00	USD	257,440.32	24.01.2024	LGT Bank AG	5,025.84	0.00
EUR	Purchase	1,960,000.00	USD	2,092,278.44	24.01.2024	LGT Bank AG	51,195.20	0.01
EUR	Purchase	160,000.00	USD	171,626.88	24.01.2024	LGT Bank AG	3,350.56	0.00
EUR	Purchase	23,294,000.00	USD	24,656,652.41	24.01.2024	LGT Bank AG	817,875.64	0.12
EUR	Purchase	184,323,000.00	USD	195,105,526.85	24.01.2024	LGT Bank AG	6,471,764.86	0.96
EUR	Purchase	230,000.00	USD	252,309.77	24.01.2024	LGT Bank AG	-779.70	0.00
EUR	Purchase	1,200,000.00	USD	1,315,486.80	24.01.2024	LGT Bank AG	-3,156.00	0.00
EUR	Purchase	190,000.00	USD	208,285.41	24.01.2024	LGT Bank AG	-499.70	0.00
EUR	Purchase	135,000.00	USD	145,590.75	24.01.2024	LGT Bank AG	2,046.47	0.00
GBP	Purchase	560,000.00	USD	684,151.44	24.01.2024	LGT Bank AG	24,712.24	0.00
JPY	Purchase	71,600,000.00	USD	487,654.30	24.01.2024	LGT Bank AG	892.23	0.00
JPY	Purchase	120,000,000.00	USD	813,315.06	24.01.2024	LGT Bank AG	5,478.02	0.00
CHF	Sale	2,130,000.00	USD	2,409,344.18	24.01.2024	LGT Bank AG	-53,681.53	-0.01
CHF	Sale	14,000.00	USD	15,667.68	24.01.2024	LGT Bank AG	-521.22	0.00
CHF	Sale	44,000.00	USD	49,770.49	24.01.2024	LGT Bank AG	-1,108.91	0.00
CHF	Sale	3,425,000.00	USD	3,850,443.17	24.01.2024	LGT Bank AG	-110,055.91	-0.02
CHF	Sale	280,000.00	USD	318,921.14	24.01.2024	LGT Bank AG	-4,856.89	0.00
CHF	Sale	605,000.00	USD	677,067.77	24.01.2024	LGT Bank AG	-22,524.04	0.00
CNY	Sale	10,400,000.00	USD	1,457,564.14	24.01.2024	LGT Bank AG	-5,073.90	0.00
CNY	Sale	66,930,000.00	USD	9,171,287.25	24.01.2024	LGT Bank AG	-241,632.34	-0.04
EUR	Sale	966,300.00	USD	1,041,970.95	24.01.2024	LGT Bank AG	-14,783.43	0.00
EUR	Sale	1,150,000.00	USD	1,225,820.65	24.01.2024	LGT Bank AG	-31,829.70	0.00
EUR	Sale	32,200.00	USD	35,320.21	24.01.2024	LGT Bank AG	106.00	0.00
EUR	Sale	449,000.00	USD	484,161.19	24.01.2024	LGT Bank AG	-6,869.25	0.00
EUR	Sale	254,000.00	USD	270,746.47	24.01.2024	LGT Bank AG	-7,030.22	0.00
EUR	Sale	380,000.00	USD	405,593.38	24.01.2024	LGT Bank AG	-9,978.04	0.00
EUR	Sale	390,000.00	USD	427,494.99	24.01.2024	LGT Bank AG	987.48	0.00
EUR	Sale	3,470,000.00	USD	3,703,707.97	24.01.2024	LGT Bank AG	-91,115.26	-0.01
EUR	Sale	54,677,000.00	USD	57,868,059.07	24.01.2024	LGT Bank AG	-1,927,200.22	-0.29
EUR	Sale	1,000,000.00	USD	1,072,572.00	24.01.2024	LGT Bank AG	-21,037.00	0.00
GBP	Sale	9,370,000.00	USD	11,349,187.62	24.01.2024	LGT Bank AG	-511,620.74	-0.08
GBP	Sale	550,000.00	USD	674,148.75	24.01.2024	LGT Bank AG	-22,056.65	0.00
JPY	Sale	849,780,000.00	USD	5,758,497.80	24.01.2024	LGT Bank AG	-39,785.36	-0.01
KRW	Sale	3,406,150,000.00	USD	2,521,281.16	24.01.2024	LGT Bank AG	-126,387.44	-0.02

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
TWD	Sale	194,970,000.00	USD	6,052,713.27	24.01.2024	LGT Bank AG	-242,599.98	-0.04
TWD	Sale	16,100,000.00	USD	516,829.05	24.01.2024	LGT Bank AG	-3,017.82	0.00
Total Forward exchange transactions							8,306,574.84	1.23

Exposure-decreasing derivatives open at the end of the period under review

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
EURO STOXX 50 DEC 23	-187	10.00	15.12.2023	EUREX	-8,957,568.80	-423,380.44	-0.06
US 10yr Note MAR 24	-60	100,000.00	28.03.2024	CBOT	-6,587,812.50	-56,725.77	-0.01
Total					-15,545,381.30	-480,106.21	-0.07

Exposure-increasing derivatives open at the end of the period under review

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
Mini S&P 500 DEC 23	95	50.00	15.12.2023	CME	21,739,562.50	440,511.64	0.07
TOPIX MAR 24	12	10,000.00	08.03.2024	JPX	1,922,316.29	405.72	0.00
US 2yr Note MAR 24	98	200,000.00	03.04.2024	CBOT	20,037,171.92	75,796.92	0.01
Total					43,699,050.71	516,714.28	0.08

Total open derivative financial instruments at the end of the period under review **8,343,182.91** **1.23**

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	USD	13,200.00	14,627.19
12.07.2023	CHF	USD	558,000.00	624,336.36
12.07.2023	CHF	USD	11,500.00	12,887.33
12.07.2023	CHF	USD	3,246,800.00	3,569,916.73
12.07.2023	CHF	USD	138,855,000.00	152,673,644.21
12.07.2023	CHF	USD	4,905,000.00	5,461,529.90
12.07.2023	CHF	USD	300,000.00	331,023.89
12.07.2023	CHF	USD	31,300.00	34,946.73
12.07.2023	CHF	USD	530,000.00	593,938.02
12.07.2023	CHF	USD	492,000.00	545,195.25
12.07.2023	CHF	USD	850,000.00	949,032.49

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CNY	USD	80,540,000.00	11,101,309.44
12.07.2023	CNY	USD	7,670,000.00	1,081,167.03
12.07.2023	EUR	USD	1,657,000.00	1,808,143.26
12.07.2023	EUR	USD	335,000.00	365,995.88
12.07.2023	EUR	USD	47,387,000.00	51,580,749.50
12.07.2023	EUR	USD	1,900,000.00	2,075,797.50
12.07.2023	EUR	USD	260,000.00	283,715.90
12.07.2023	EUR	USD	1,353,000.00	1,476,819.80
12.07.2023	EUR	USD	650,000.00	697,781.50
12.07.2023	EUR	USD	1,150,000.00	1,234,536.50
12.07.2023	EUR	USD	196,991,000.00	210,471,685.10
12.07.2023	EUR	USD	1,526,000.00	1,665,194.09
12.07.2023	EUR	USD	284,000.00	305,664.94
12.07.2023	EUR	USD	23,183,000.00	24,769,482.24
12.07.2023	GBP	USD	370,000.00	463,154.53
12.07.2023	GBP	USD	10,420,000.00	13,249,030.00
12.07.2023	GBP	USD	460,000.00	584,802.14
12.07.2023	JPY	USD	87,060,000.00	603,348.66
12.07.2023	JPY	USD	2,884,780,000.00	19,977,700.83
12.07.2023	KRW	USD	5,722,150,000.00	4,400,604.47
12.07.2023	TWD	USD	250,420,000.00	8,037,617.15
12.07.2023	USD	CHF	154,758,935.53	138,989,000.00
12.07.2023	USD	CHF	503,242.56	450,000.00
12.07.2023	USD	CHF	3,356,530.45	3,014,500.00
12.07.2023	USD	CHF	848,506.91	760,000.00
12.07.2023	USD	CHF	288,639.46	261,600.00
12.07.2023	USD	CHF	361,902.68	328,000.00
12.07.2023	USD	CHF	5,500,395.24	5,003,000.00
12.07.2023	USD	CHF	9,393.86	8,400.00
12.07.2023	USD	CHF	20,474.59	18,300.00
12.07.2023	USD	CHF	1,074,076.60	960,000.00
12.07.2023	USD	CNY	12,425,481.97	88,210,000.00
12.07.2023	USD	EUR	2,044,846.50	1,900,000.00
12.07.2023	USD	EUR	25,839,901.50	23,739,000.00
12.07.2023	USD	EUR	52,313,257.88	48,967,000.00
12.07.2023	USD	EUR	3,386,672.50	3,100,000.00
12.07.2023	USD	EUR	408,969.30	380,000.00
12.07.2023	USD	EUR	1,727,279.70	1,580,000.00
12.07.2023	USD	EUR	262,371.60	240,000.00
12.07.2023	USD	EUR	1,277,417.40	1,190,000.00
12.07.2023	USD	EUR	75,431.84	69,000.00
12.07.2023	USD	EUR	1,274,831.12	1,168,000.00
12.07.2023	USD	EUR	211,281,115.50	194,103,000.00
12.07.2023	USD	EUR	261,951.60	240,000.00
12.07.2023	USD	GBP	13,221,736.13	10,663,000.00
12.07.2023	USD	GBP	744,721.62	587,000.00
12.07.2023	USD	JPY	20,751,619.98	2,882,240,000.00
12.07.2023	USD	JPY	644,937.40	89,600,000.00
12.07.2023	USD	KRW	4,324,315.13	5,722,150,000.00
12.07.2023	USD	TWD	1,394,293.13	43,000,000.00
12.07.2023	USD	TWD	6,766,932.01	207,420,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	CHF	USD	7,800.00	8,505.82
25.10.2023	CHF	USD	1,070,000.00	1,203,000.49
25.10.2023	CHF	USD	15,000.00	16,656.14
25.10.2023	CHF	USD	36,000.00	40,897.47
25.10.2023	CHF	USD	23,000.00	25,861.80
25.10.2023	CHF	USD	250,000.00	291,564.23
25.10.2023	CHF	USD	3,014,500.00	3,394,244.70
25.10.2023	CHF	USD	2,290,000.00	2,690,338.51
25.10.2023	CHF	USD	1,300,000.00	1,487,899.37
25.10.2023	CHF	USD	25,000.00	27,938.92
25.10.2023	CHF	USD	680,000.00	755,078.18
25.10.2023	CHF	USD	15,000.00	17,059.99
25.10.2023	CHF	USD	60,800.00	71,429.07
25.10.2023	CHF	USD	3,425,000.00	3,810,636.40
25.10.2023	CHF	USD	10,000.00	11,637.73
25.10.2023	CHF	USD	115,000.00	133,833.91
25.10.2023	CHF	USD	138,989,000.00	156,497,819.55
25.10.2023	CHF	USD	1,500,000.00	1,704,061.35
25.10.2023	CNY	USD	13,610,000.00	1,870,406.78
25.10.2023	CNY	USD	66,930,000.00	9,131,591.51
25.10.2023	EUR	USD	54,677,000.00	57,613,154.90
25.10.2023	EUR	USD	880,000.00	961,099.92
25.10.2023	EUR	USD	194,103,000.00	212,408,077.52
25.10.2023	EUR	USD	750,000.00	791,223.00
25.10.2023	EUR	USD	160,000.00	172,026.30
25.10.2023	EUR	USD	1,300,000.00	1,397,713.72
25.10.2023	EUR	USD	169,000.00	190,766.86
25.10.2023	EUR	USD	480,000.00	508,830.72
25.10.2023	EUR	USD	600,000.00	646,096.80
25.10.2023	EUR	USD	200,000.00	222,550.40
25.10.2023	EUR	USD	43,000.00	45,968.08
25.10.2023	EUR	USD	50,000.00	55,637.60
25.10.2023	EUR	USD	800,000.00	885,561.60
25.10.2023	EUR	USD	35,000.00	36,927.59
25.10.2023	EUR	USD	2,650,000.00	2,783,994.60
25.10.2023	EUR	USD	280,000.00	302,738.52
25.10.2023	EUR	USD	1,580,000.00	1,783,500.84
25.10.2023	EUR	USD	110,000.00	119,166.19
25.10.2023	EUR	USD	300,000.00	326,267.70
25.10.2023	EUR	USD	90,000.00	99,625.68
25.10.2023	EUR	USD	23,739,000.00	25,977,730.13
25.10.2023	EUR	USD	1,900,000.00	2,054,297.10
25.10.2023	EUR	USD	500,000.00	527,537.00
25.10.2023	EUR	USD	1,800,000.00	1,987,779.60
25.10.2023	GBP	USD	9,370,000.00	11,343,322.00
25.10.2023	GBP	USD	730,000.00	926,331.31
25.10.2023	GBP	USD	600,000.00	763,936.20
25.10.2023	JPY	USD	1,900,000,000.00	12,966,109.19
25.10.2023	JPY	USD	849,780,000.00	5,673,142.40
25.10.2023	JPY	USD	135,000,000.00	968,771.19
25.10.2023	KRW	USD	2,316,000,000.00	1,750,500.74

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	KRW	USD	3,406,150,000.00	2,509,374.75
25.10.2023	TWD	USD	165,920,000.00	5,122,568.69
25.10.2023	TWD	USD	42,500,000.00	1,334,757.07
25.10.2023	TWD	USD	42,000,000.00	1,323,043.00
25.10.2023	USD	CHF	11,379.05	10,000.00
25.10.2023	USD	CHF	48,000.55	42,000.00
25.10.2023	USD	CHF	18,442.59	16,000.00
25.10.2023	USD	CHF	563,221.63	500,000.00
25.10.2023	USD	CHF	1,739,961.11	1,530,000.00
25.10.2023	USD	CHF	567,968.83	500,000.00
25.10.2023	USD	CHF	21,960.38	20,000.00
25.10.2023	USD	CHF	1,504,286.12	1,370,000.00
25.10.2023	USD	CHF	146,755,674.23	131,904,000.00
25.10.2023	USD	CHF	558,752.24	500,000.00
25.10.2023	USD	CHF	3,381,619.94	3,039,400.00
25.10.2023	USD	CHF	1,544,825.88	1,400,000.00
25.10.2023	USD	CHF	1,111,136.57	970,000.00
25.10.2023	USD	CHF	2,355,463.31	2,070,000.00
25.10.2023	USD	CHF	30,896.52	28,000.00
25.10.2023	USD	CHF	806,863.41	700,000.00
25.10.2023	USD	CHF	199,864.31	180,000.00
25.10.2023	USD	CHF	752,403.60	690,000.00
25.10.2023	USD	CHF	19,129.88	16,700.00
25.10.2023	USD	CHF	39,425.51	35,000.00
25.10.2023	USD	CHF	2,742,888.49	2,400,000.00
25.10.2023	USD	CHF	5,521,851.56	4,905,000.00
25.10.2023	USD	CNY	11,196,584.58	80,540,000.00
25.10.2023	USD	EUR	4,422,847.05	4,050,000.00
25.10.2023	USD	EUR	2,848,273.20	2,700,000.00
25.10.2023	USD	EUR	47,273.22	45,000.00
25.10.2023	USD	EUR	165,626.70	150,000.00
25.10.2023	USD	EUR	51,846,306.25	47,387,000.00
25.10.2023	USD	EUR	945,464.40	900,000.00
25.10.2023	USD	EUR	1,435,431.40	1,300,000.00
25.10.2023	USD	EUR	242,679.58	220,000.00
25.10.2023	USD	EUR	973,331.59	890,000.00
25.10.2023	USD	EUR	24,544,887.80	23,294,000.00
25.10.2023	USD	EUR	15,001,439.40	13,950,000.00
25.10.2023	USD	EUR	432,444.40	400,000.00
25.10.2023	USD	EUR	2,095,869.10	1,900,000.00
25.10.2023	USD	EUR	194,221,145.10	184,323,000.00
25.10.2023	USD	EUR	422,010.40	400,000.00
25.10.2023	USD	EUR	232,081.52	220,000.00
25.10.2023	USD	EUR	3,705,716.00	3,500,000.00
25.10.2023	USD	EUR	376,761.05	345,000.00
25.10.2023	USD	EUR	318,004.80	300,000.00
25.10.2023	USD	EUR	617,441.67	570,000.00
25.10.2023	USD	EUR	43,069.28	40,000.00
25.10.2023	USD	EUR	269,183.00	250,000.00
25.10.2023	USD	EUR	67,805.12	62,000.00
25.10.2023	USD	GBP	353,274.04	280,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	USD	GBP	13,247,800.44	10,420,000.00
25.10.2023	USD	JPY	20,303,423.28	2,884,780,000.00
25.10.2023	USD	KRW	4,422,370.95	5,722,150,000.00
25.10.2023	USD	TWD	8,077,803.94	250,420,000.00

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 JUN 23	16.06.2023	233	233
EURO STOXX 50 SEP 23	15.09.2023	233	233
US 10yr Note DEC 23	29.12.2023	60	60
US 10yr Note SEP 23	29.09.2023	58	58

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
Mini S&P 500 JUN 23	16.06.2023	39	39
Mini S&P 500 SEP 23	15.09.2023	131	131
MSCI EM Asia DEC 23	18.12.2023	114	114
MSCI EM Asia JUN 23	19.06.2023	126	126
MSCI EM Asia SEP 23	18.09.2023	136	136
TOPIX DEC 23	08.12.2023	17	17
TOPIX JUN 23	09.06.2023	11	11
TOPIX SEP 23	08.09.2023	17	17
US 2yr Note DEC 23	04.01.2024	102	102
US 2yr Note SEP 23	04.10.2023	102	102

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SX5E 4300 P 16 Jun 23	16.06.2023	302	302

1 ISINs beginning with YY are not official ISINs but internal identification numbers

2 Purchase includes the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / changes of corporate names / conversions / purchases / share exchanges between companies / stock splits / stock dividends / optional dividends / transfers / transfers due to redenomination in euro

3 Sale includes the following transactions: cancellations as a result of expiry / draws by lot / exercises of rights / options / repayments / reverse-splits / sales / share exchanges between companies / transfers / transfers due to redenomination in fund currency

4 Divergences in the totals may be attributed to rounding differences

LGT CP GIM Growth UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.11.2023	30.11.2022	30.11.2021
Net asset value (EUR) B	50,941,203	n.a.	n.a.
Units outstanding at the end of the period (EUR) B	4,921	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) B	10,350.87	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) B	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) B	3.51% ¹	n.a.	n.a.
Net asset value (USD) IM	9,255,722	9,019,639	27,966,606
Units outstanding at the end of the period (USD) IM	427	450	1,261
Net asset value per unit at the end of the period (USD) IM	21,692.98	20,059.02	22,179.68
Net asset value per unit at the beginning of the period (USD) IM	20,059.02	22,179.68	19,494.41
Percent change in asset value vs previous year (USD) IM	8.15%	-9.56%	13.77%
Net asset value (CHF) IM	9,045,064	7,123,055	6,165,561
Units outstanding at the end of the period (CHF) IM	689	557	428
Net asset value per unit at the end of the period (CHF) IM	13,134.60	12,798.40	14,393.61
Net asset value per unit at the beginning of the period (CHF) IM	12,798.40	14,393.61	12,694.41
Percent change in asset value vs previous year (CHF) IM	2.63%	-11.08%	13.39%
Net asset value (USD) PB	305,547,996	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	28,969	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	10,547.47	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	5.47% ¹	n.a.	n.a.
Net asset value (CHF) PB	135,426,623	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	13,189	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	10,268.38	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	2.68% ¹	n.a.	n.a.
Net asset value (EUR) PB	249,557,130	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	23,972	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	10,410.52	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	4.11% ¹	n.a.	n.a.

As of:	30.11.2023	30.11.2022	30.11.2021
Net asset value (CZK) PB	250,909,183	n.a.	n.a.
Units outstanding at the end of the period (CZK) PB	23,708	n.a.	n.a.
Net asset value per unit at the end of the period (CZK) PB	10,583.15	n.a.	n.a.
Net asset value per unit at the beginning of the period (CZK) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CZK) PB	5.83% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

As no comparative index exists, the fund is not measured against a benchmark.

The historical performance is no indication for current or future performance. The performance data do not take into consideration the commissions and fees charged on the issuance and redemption of units.

Statement of net assets as of 30.11.2023

	30.11.2023
Assets	USD
Bank balance	
Current account balance	20,099,446.69
Time credit balance	10,000,000.00
Transferable securities	
Investment fund units	705,923,265.45
Other transferable securities and book-entry securities	75,678,341.56
Derivative financial instruments	9,074,318.69
Other assets	244,294.53
Total assets	821,019,666.92
Liabilities	-1,117,068.72
Net assets	819,902,598.20

Statement of income for the period from 01.06.2023 to 30.11.2023

	30.11.2023
Earnings	USD
Earnings from cash in banks	631,223.95
Buying into current earnings with the issue of units	-6,223.48
Total earnings	625,000.47
	30.11.2023
Expenses	USD
Interest payable	9,687.18
Ongoing remuneration as specified by internal regulations	2,741,020.21
thereof management fees	2,118,238.75
thereof depositary fees	102,703.68
thereof other remuneration as specified by internal regulations	520,077.78
Other expenses	15,249.64
Adjustment of current earnings with the redemption of units	-88,270.51
Total expenses	2,677,686.52
Net earnings	-2,052,686.05
Capital gains and capital losses realized	5,932,453.24
Profit or loss realized	3,879,767.19
Capital gains and capital losses not realized	45,002,977.75
Net profit / loss	48,882,744.94

Change in net assets

	30.11.2023
	USD
Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	771,019,853.26
Net profit / loss	48,882,744.94
Net assets at the end of the period under review	819,902,598.20

Changes in the number of units outstanding

	30.11.2023
	Number
LGT CP GIM Growth (EUR) B	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	5,248.521
Number of units redeemed	-327.080
Number of units outstanding at the end of the period	4,921.441

	30.11.2023
	Number
LGT CP GIM Growth (USD) IM	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	470.669
Number of units redeemed	-44.000
Number of units outstanding at the end of the period	426.669

	30.11.2023
	Number
LGT CP GIM Growth (CHF) IM	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	700.521
Number of units redeemed	-11.877
Number of units outstanding at the end of the period	688.644

	30.11.2023
	Number
LGT CP GIM Growth (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	30,676.398
Number of units redeemed	-1,707.554
Number of units outstanding at the end of the period	28,968.844

	30.11.2023
	Number
LGT CP GIM Growth (CHF) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	14,518.146
Number of units redeemed	-1,329.441
Number of units outstanding at the end of the period	13,188.705

30.11.2023
Number

LGT CP GIM Growth (EUR) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	27,264.970
Number of units redeemed	-3,293.339
Number of units outstanding at the end of the period	23,971.631

30.11.2023
Number

LGT CP GIM Growth (CZK) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	23,848.682
Number of units redeemed	-140.309
Number of units outstanding at the end of the period	23,708.373

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Investment fund units							
IE00BMCDHQ56 Cro LGT EM Fro A USD		0	8,060	800	7,260	7,735,675.20	0.94
IE00B8CL4484 Crown Listed O EUR		0	150,100	25,400	124,700	61,234,921.98	7.47
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	10,950	10,950	0	0.00	0.00
IE00BDM8695 LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		0	95,000	10,390	84,610	12,193,147.10	1.49
IE00BQ1YC623 LGT Dynamic Protection A USD		0	23,200	2,350	20,850	23,654,591.46	2.89
IE00BYZSH67 LGT Risk Pr Sub-Fd A USD		0	26,040	2,220	23,820	35,289,410.68	4.30
LI0026536669 LGT Select Bond Emerging Markets (USD) IM		0	16,670	1,670	15,000	26,475,150.00	3.23
LI0026564646 LGT Select Bond High Yield (USD) IM		0	28,810	3,570	25,240	65,264,834.80	7.96
LI0225414825 LGT Select Cat Bond (USD) IM		0	6,420	580	5,840	8,881,063.20	1.08
LI0026536388 LGT Select Equity Emerging Markets (USD) IM		0	19,900	480	19,420	36,189,752.60	4.41
LI0113203439 LGT Select Equity Enhanced Minimum Variance (USD) IM		0	20,320	1,600	18,720	58,467,614.40	7.13
LI0514239651 LGT Select Equity Global (USD) IM		0	110,850	10,820	100,030	150,526,144.30	18.36
LI0148226009 LGT Select REITS (USD) IM		0	31,980	7,800	24,180	40,936,740.00	4.99
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	11,630	0	11,630	12,673,211.00	1.55
IE00BYVTJV78 LGT Sustainable Quality Eq Hdg Sub-Fd B (USD)		0	23,720	1,920	21,800	39,739,656.00	4.85
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	17,320	2,020	15,300	19,179,009.00	2.34
LI0520938486 MA Sustainable Global Equity Fund (USD) IM		0	19,800	1,610	18,190	24,592,516.20	3.00
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	28,875	3,185	25,690	32,995,465.30	4.02
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	50,700	26,160	24,540	27,315,474.00	3.33
IE00BMCDH766 Ut Cro LGT EM HC A USD		0	16,680	0	16,680	14,704,420.80	1.79
IE00BF553838 Ut iShs II J.P. Mo USD		0	1,180,000	160,860	1,019,140	5,146,147.43	0.63
IE00B1TXHL60 Ut iShs Lis Pri Eq USD		0	341,200	341,200	0	0.00	0.00

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
IE00BFMNPS42 Ut Xtra MSCI USA 1C USD		0	56,000	0	56,000	2,728,320.00	0.33
Total Investment fund units						705,923,265.45	86.10

Other securities and rights

Other securities and rights, which are traded on another market open to the public

USD

LU0991121749 SS Ct/LGT Crown Alpha Sub-Fd C WFM		0	27,391	0	27,391	47,704,025.56	5.82
LU0991119412 SS Ct/LGT SEL ILO USD IM WFM		0	20,626	1,280	19,346	27,974,316.00	3.41
Total Other securities and rights, which are traded on another market open to the public						75,678,341.56	9.23
Total Securities						781,601,607.01	95.33

Total Securities						781,601,607.01	95.33
Current account balance						20,099,446.69	2.45
Time credit balance						10,000,000.00	1.22
Derivative financial instruments						9,074,318.69	1.11
Other assets						244,294.53	0.03
Total assets as of 30.11.2023						821,019,666.92	100.14
Liabilities						-1,117,068.72	-0.14
Net assets as of 30.11.2023						819,902,598.20	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
CHF	Purchase	860,000.00	USD	982,733.60	24.01.2024	LGT Bank AG	11,727.48	0.00
CHF	Purchase	85,000.00	USD	97,130.65	24.01.2024	LGT Bank AG	1,159.11	0.00
CHF	Purchase	83,000.00	USD	92,719.92	24.01.2024	LGT Bank AG	3,257.14	0.00
CHF	Purchase	6,652,200.00	USD	7,479,491.61	24.01.2024	LGT Bank AG	212,780.50	0.03
CHF	Purchase	1,440,000.00	USD	1,640,315.31	24.01.2024	LGT Bank AG	24,828.83	0.00
CHF	Purchase	1,806,000.00	USD	2,030,737.68	24.01.2024	LGT Bank AG	57,630.59	0.01
CHF	Purchase	116,700.00	USD	131,222.09	24.01.2024	LGT Bank AG	3,723.97	0.00
CHF	Purchase	108,385,000.00	USD	121,864,149.89	24.01.2024	LGT Bank AG	3,466,855.33	0.42
CHF	Purchase	619,000.00	USD	705,107.76	24.01.2024	LGT Bank AG	10,672.95	0.00
CHF	Purchase	1,300,000.00	USD	1,452,239.74	24.01.2024	LGT Bank AG	51,015.39	0.01
CZK	Purchase	3,140,000.00	USD	136,318.65	24.01.2024	LGT Bank AG	4,337.64	0.00
CZK	Purchase	2,190,000.00	USD	95,943.14	24.01.2024	LGT Bank AG	2,157.91	0.00
CZK	Purchase	2,520,000.00	USD	112,289.50	24.01.2024	LGT Bank AG	593.90	0.00
CZK	Purchase	2,200,000.00	USD	98,672.42	24.01.2024	LGT Bank AG	-123.42	0.00
CZK	Purchase	198,767,000.00	USD	8,463,869.46	24.01.2024	LGT Bank AG	439,897.94	0.05
EUR	Purchase	270,000.00	USD	289,620.36	24.01.2024	LGT Bank AG	5,654.07	0.00
EUR	Purchase	203,295,000.00	USD	215,187,350.91	24.01.2024	LGT Bank AG	7,137,890.75	0.87
EUR	Purchase	609,000.00	USD	656,776.05	24.01.2024	LGT Bank AG	9,231.83	0.00
EUR	Purchase	518,000.00	USD	568,245.48	24.01.2024	LGT Bank AG	-1,756.02	0.00
EUR	Purchase	400,000.00	USD	438,495.60	24.01.2024	LGT Bank AG	-1,052.00	0.00
EUR	Purchase	2,383,000.00	USD	2,569,946.35	24.01.2024	LGT Bank AG	36,123.90	0.00
EUR	Purchase	3,200,000.00	USD	3,415,964.80	24.01.2024	LGT Bank AG	83,584.00	0.01
EUR	Purchase	2,070,000.00	USD	2,220,422.76	24.01.2024	LGT Bank AG	43,347.87	0.01
EUR	Purchase	41,846,000.00	USD	44,293,907.31	24.01.2024	LGT Bank AG	1,469,254.90	0.18
EUR	Purchase	1,900,000.00	USD	2,082,854.10	24.01.2024	LGT Bank AG	-4,997.00	0.00
GBP	Purchase	1,030,000.00	USD	1,258,349.97	24.01.2024	LGT Bank AG	45,452.87	0.01
JPY	Purchase	160,000,000.00	USD	1,084,420.08	24.01.2024	LGT Bank AG	7,304.02	0.00
JPY	Purchase	110,000,000.00	USD	749,189.56	24.01.2024	LGT Bank AG	1,370.76	0.00
CHF	Sale	58,000.00	USD	64,908.98	24.01.2024	LGT Bank AG	-2,159.33	0.00
CHF	Sale	1,157,000.00	USD	1,294,822.17	24.01.2024	LGT Bank AG	-43,074.89	-0.01
CHF	Sale	480,000.00	USD	546,721.95	24.01.2024	LGT Bank AG	-8,326.10	0.00
CHF	Sale	5,140,000.00	USD	5,778,475.29	24.01.2024	LGT Bank AG	-165,164.21	-0.02
CHF	Sale	119,000.00	USD	134,606.55	24.01.2024	LGT Bank AG	-2,999.11	0.00
CHF	Sale	2,140,000.00	USD	2,420,655.66	24.01.2024	LGT Bank AG	-53,933.55	-0.01
CNY	Sale	12,000,000.00	USD	1,681,804.78	24.01.2024	LGT Bank AG	-5,854.49	0.00
CNY	Sale	89,500,000.00	USD	12,264,010.30	24.01.2024	LGT Bank AG	-323,115.11	-0.04
CZK	Sale	1,510,000.00	USD	65,190.17	24.01.2024	LGT Bank AG	-2,450.28	0.00
CZK	Sale	2,930,000.00	USD	126,171.79	24.01.2024	LGT Bank AG	-5,077.55	0.00
EUR	Sale	62,350,000.00	USD	65,988,870.70	24.01.2024	LGT Bank AG	-2,197,650.45	-0.27
EUR	Sale	610,000.00	USD	668,646.01	24.01.2024	LGT Bank AG	1,544.52	0.00
EUR	Sale	1,450,000.00	USD	1,547,658.95	24.01.2024	LGT Bank AG	-38,074.10	0.00
EUR	Sale	1,500,000.00	USD	1,617,465.00	24.01.2024	LGT Bank AG	-22,948.50	0.00
EUR	Sale	3,800,000.00	USD	4,055,933.80	24.01.2024	LGT Bank AG	-99,780.40	-0.01
EUR	Sale	1,900,000.00	USD	2,037,886.80	24.01.2024	LGT Bank AG	-39,970.30	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
EUR	Sale	2,010,000.00	USD	2,142,521.31	24.01.2024	LGT Bank AG	-55,632.78	-0.01
EUR	Sale	970,000.00	USD	1,063,993.97	24.01.2024	LGT Bank AG	3,193.24	0.00
EUR	Sale	772,000.00	USD	822,898.73	24.01.2024	LGT Bank AG	-21,367.42	0.00
GBP	Sale	1,030,000.00	USD	1,262,496.75	24.01.2024	LGT Bank AG	-41,306.09	-0.01
GBP	Sale	13,312,000.00	USD	16,123,840.51	24.01.2024	LGT Bank AG	-726,861.83	-0.09
JPY	Sale	1,064,800,000.00	USD	7,215,571.63	24.01.2024	LGT Bank AG	-49,852.26	-0.01
KRW	Sale	6,462,000,000.00	USD	4,783,265.23	24.01.2024	LGT Bank AG	-239,776.76	-0.03
TWD	Sale	353,770,000.00	USD	10,982,553.09	24.01.2024	LGT Bank AG	-440,193.84	-0.05
TWD	Sale	31,000,000.00	USD	995,136.67	24.01.2024	LGT Bank AG	-5,810.71	0.00
Total Forward exchange transactions							8,535,282.91	1.04

Exposure-decreasing derivatives open at the end of the period under review

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
EURO STOXX 50 DEC 23	-112	10.00	15.12.2023	EUREX	-5,364,960.99	-333,334.05	-0.04
US 10yr Note MAR 24	-73	100,000.00	28.03.2024	CBOT	-8,015,171.88	-69,016.36	-0.01
Total					-13,380,132.87	-402,350.41	-0.05

Exposure-increasing derivatives open at the end of the period under review

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
Mini S&P 500 DEC 23	202	50.00	15.12.2023	CME	46,225,175.00	807,500.81	0.10
MSCI EM Asia DEC 23	70	100.00	18.12.2023	EUREX	4,140,500.00	41,740.63	0.01
TOPIX MAR 24	26	10,000.00	08.03.2024	JPX	4,165,018.63	879.07	0.00
US 2yr Note MAR 24	118	200,000.00	03.04.2024	CBOT	24,126,390.68	91,265.68	0.01
Total					78,657,084.31	941,386.19	0.11

Total open derivative financial instruments at the end of the period under review **9,074,318.69** **1.11**

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	USD	71,500.00	79,963.41
12.07.2023	CHF	USD	350,000.00	386,194.54
12.07.2023	CHF	USD	1,080,000.00	1,205,829.52

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	USD	7,210,000.00	8,028,059.24
12.07.2023	CHF	USD	25,200.00	27,806.01
12.07.2023	CHF	USD	18,700.00	20,721.85
12.07.2023	CHF	USD	750,000.00	839,161.78
12.07.2023	CHF	USD	6,482,500.00	7,127,628.81
12.07.2023	CHF	USD	410,000.00	452,399.32
12.07.2023	CHF	USD	290,000.00	321,354.92
12.07.2023	CHF	USD	119,131,000.00	130,986,740.91
12.07.2023	CHF	USD	94,000.00	104,951.83
12.07.2023	CNY	USD	107,400,000.00	14,803,583.74
12.07.2023	CNY	USD	14,000,000.00	1,973,446.99
12.07.2023	CZK	USD	441,000.00	20,038.63
12.07.2023	CZK	USD	3,050,000.00	140,243.17
12.07.2023	CZK	USD	186,014,000.00	8,339,752.82
12.07.2023	CZK	USD	890,000.00	40,159.75
12.07.2023	EUR	USD	131,000.00	140,993.34
12.07.2023	EUR	USD	338,000.00	363,784.33
12.07.2023	EUR	USD	53,620,000.00	58,365,370.00
12.07.2023	EUR	USD	43,351,000.00	46,317,638.98
12.07.2023	EUR	USD	3,100,000.00	3,382,766.50
12.07.2023	EUR	USD	780,000.00	851,147.70
12.07.2023	EUR	USD	2,550,000.00	2,785,938.75
12.07.2023	EUR	USD	615,000.00	671,097.23
12.07.2023	EUR	USD	2,500,000.00	2,728,787.50
12.07.2023	EUR	USD	724,000.00	777,221.24
12.07.2023	EUR	USD	224,247,000.00	239,592,894.95
12.07.2023	GBP	USD	14,662,000.00	18,642,733.00
12.07.2023	GBP	USD	450,000.00	572,089.05
12.07.2023	GBP	USD	460,000.00	575,813.74
12.07.2023	JPY	USD	3,538,800,000.00	24,506,925.21
12.07.2023	KRW	USD	9,522,000,000.00	7,322,869.16
12.07.2023	TWD	USD	432,570,000.00	13,884,003.08
12.07.2023	USD	CHF	7,397,728.54	6,643,900.00
12.07.2023	USD	CHF	629,612.36	563,000.00
12.07.2023	USD	CHF	132,661,173.59	119,143,000.00
12.07.2023	USD	CHF	53,703.83	48,000.00
12.07.2023	USD	CHF	1,281,060.11	1,145,000.00
12.07.2023	USD	CHF	1,306,254.05	1,170,000.00
12.07.2023	USD	CHF	7,915,819.66	7,200,000.00
12.07.2023	USD	CNY	17,100,708.67	121,400,000.00
12.07.2023	USD	CZK	10,937.60	238,000.00
12.07.2023	USD	CZK	78,279.33	1,700,000.00
12.07.2023	USD	CZK	8,627,798.38	188,457,000.00
12.07.2023	USD	EUR	59,773,455.15	55,950,000.00
12.07.2023	USD	EUR	357,481.31	327,000.00
12.07.2023	USD	EUR	717,071.28	668,000.00
12.07.2023	USD	EUR	2,690,587.50	2,500,000.00
12.07.2023	USD	EUR	485,387.46	444,000.00
12.07.2023	USD	EUR	46,496,366.00	42,716,000.00
12.07.2023	USD	EUR	1,093,215.00	1,000,000.00
12.07.2023	USD	EUR	421,305.49	386,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	USD	EUR	2,073,783.50	1,900,000.00
12.07.2023	USD	EUR	246,071,752.50	226,065,000.00
12.07.2023	USD	GBP	18,041,476.20	14,550,000.00
12.07.2023	USD	GBP	1,296,602.20	1,022,000.00
12.07.2023	USD	JPY	24,528,359.53	3,406,800,000.00
12.07.2023	USD	JPY	950,130.99	132,000,000.00
12.07.2023	USD	KRW	7,195,919.14	9,522,000,000.00
12.07.2023	USD	TWD	2,658,884.57	82,000,000.00
12.07.2023	USD	TWD	11,437,100.35	350,570,000.00
25.10.2023	CHF	USD	48,000.00	53,642.73
25.10.2023	CHF	USD	41,900.00	47,654.25
25.10.2023	CHF	USD	26,000.00	30,258.10
25.10.2023	CHF	USD	1,100,000.00	1,236,729.47
25.10.2023	CHF	USD	1,900,000.00	2,174,622.16
25.10.2023	CHF	USD	1,060,000.00	1,177,033.63
25.10.2023	CHF	USD	5,140,000.00	5,718,736.09
25.10.2023	CHF	USD	42,000.00	46,637.18
25.10.2023	CHF	USD	119,143,000.00	134,151,765.36
25.10.2023	CHF	USD	2,450,000.00	2,878,309.76
25.10.2023	CHF	USD	142,600.00	167,529.38
25.10.2023	CHF	USD	1,300,000.00	1,476,853.17
25.10.2023	CHF	USD	5,600.00	6,218.29
25.10.2023	CHF	USD	70,000.00	79,522.86
25.10.2023	CHF	USD	40,000.00	44,702.28
25.10.2023	CHF	USD	64,000.00	71,963.26
25.10.2023	CHF	USD	19,000.00	22,158.88
25.10.2023	CHF	USD	6,643,900.00	7,480,850.02
25.10.2023	CNY	USD	17,900,000.00	2,459,976.59
25.10.2023	CNY	USD	89,500,000.00	12,210,928.44
25.10.2023	CZK	USD	2,700,000.00	120,577.19
25.10.2023	CZK	USD	5,800,000.00	249,076.00
25.10.2023	CZK	USD	290,000.00	12,953.08
25.10.2023	CZK	USD	1,600,000.00	73,436.15
25.10.2023	CZK	USD	3,540,000.00	166,536.32
25.10.2023	CZK	USD	830,000.00	38,262.79
25.10.2023	CZK	USD	1,000,000.00	43,576.26
25.10.2023	CZK	USD	1,100,000.00	47,038.58
25.10.2023	CZK	USD	188,457,000.00	8,593,582.60
25.10.2023	CZK	USD	1,780,000.00	78,022.97
25.10.2023	EUR	USD	62,350,000.00	65,698,195.00
25.10.2023	EUR	USD	120,000.00	126,608.88
25.10.2023	EUR	USD	1,800,000.00	1,935,295.92
25.10.2023	EUR	USD	3,700,000.00	3,887,086.80
25.10.2023	EUR	USD	200,000.00	222,550.40
25.10.2023	EUR	USD	450,000.00	474,783.30
25.10.2023	EUR	USD	930,000.00	994,193.25
25.10.2023	EUR	USD	360,000.00	387,059.18
25.10.2023	EUR	USD	620,000.00	670,349.58
25.10.2023	EUR	USD	30,000.00	33,208.56
25.10.2023	EUR	USD	42,716,000.00	46,744,375.10
25.10.2023	EUR	USD	200,000.00	213,805.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	EUR	USD	1,500,000.00	1,638,238.50
25.10.2023	EUR	USD	226,065,000.00	247,384,285.89
25.10.2023	EUR	USD	830,000.00	918,770.16
25.10.2023	EUR	USD	900,000.00	996,256.80
25.10.2023	EUR	USD	1,000,000.00	1,076,828.00
25.10.2023	EUR	USD	645,000.00	728,074.71
25.10.2023	EUR	USD	47,000.00	50,916.46
25.10.2023	EUR	USD	2,300,000.00	2,539,940.60
25.10.2023	EUR	USD	2,500,000.00	2,703,022.50
25.10.2023	GBP	USD	13,312,000.00	16,115,507.20
25.10.2023	GBP	USD	1,000,000.00	1,273,227.00
25.10.2023	GBP	USD	930,000.00	1,180,120.71
25.10.2023	JPY	USD	1,064,800,000.00	7,108,618.73
25.10.2023	JPY	USD	2,180,000,000.00	14,876,904.23
25.10.2023	JPY	USD	89,000,000.00	620,786.65
25.10.2023	JPY	USD	205,000,000.00	1,471,096.99
25.10.2023	KRW	USD	3,060,000,000.00	2,312,837.76
25.10.2023	KRW	USD	6,462,000,000.00	4,760,676.90
25.10.2023	TWD	USD	76,000,000.00	2,394,077.81
25.10.2023	TWD	USD	50,300,000.00	1,579,724.25
25.10.2023	TWD	USD	306,270,000.00	9,455,696.20
25.10.2023	USD	CHF	32,713.20	30,000.00
25.10.2023	USD	CHF	1,023,986.89	880,000.00
25.10.2023	USD	CHF	708,786.00	650,000.00
25.10.2023	USD	CHF	2,685,744.98	2,350,000.00
25.10.2023	USD	CHF	1,010,984.52	890,000.00
25.10.2023	USD	CHF	25,358.56	22,000.00
25.10.2023	USD	CHF	1,632,546.45	1,400,000.00
25.10.2023	USD	CHF	675,845.95	590,000.00
25.10.2023	USD	CHF	1,498,460.62	1,300,000.00
25.10.2023	USD	CHF	120,588,562.53	108,385,000.00
25.10.2023	USD	CHF	8,116,727.78	7,210,000.00
25.10.2023	USD	CHF	68,274.30	60,000.00
25.10.2023	USD	CHF	28,408.44	24,800.00
25.10.2023	USD	CHF	1,956,034.71	1,720,000.00
25.10.2023	USD	CHF	7,401,201.60	6,652,200.00
25.10.2023	USD	CHF	156,573.22	137,000.00
25.10.2023	USD	CHF	2,140,242.19	1,900,000.00
25.10.2023	USD	CHF	38,620.65	35,000.00
25.10.2023	USD	CHF	109,801.91	100,000.00
25.10.2023	USD	CHF	1,866,632.41	1,700,000.00
25.10.2023	USD	CHF	2,048,228.96	1,800,000.00
25.10.2023	USD	CHF	1,544,825.88	1,400,000.00
25.10.2023	USD	CNY	14,930,633.03	107,400,000.00
25.10.2023	USD	CZK	8,474,904.72	198,767,000.00
25.10.2023	USD	CZK	7,326.04	160,000.00
25.10.2023	USD	CZK	146,902.66	3,250,000.00
25.10.2023	USD	CZK	75,385.76	1,750,000.00
25.10.2023	USD	CZK	60,669.28	1,400,000.00
25.10.2023	USD	CZK	34,781.21	770,000.00
25.10.2023	USD	CZK	45,223.84	1,000,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	USD	EUR	390,318.92	370,000.00
25.10.2023	USD	EUR	136,567.08	130,000.00
25.10.2023	USD	EUR	2,539,609.40	2,300,000.00
25.10.2023	USD	EUR	386,462.30	350,000.00
25.10.2023	USD	EUR	214,211,941.50	203,295,000.00
25.10.2023	USD	EUR	4,313,640.95	3,950,000.00
25.10.2023	USD	EUR	44,093,130.20	41,846,000.00
25.10.2023	USD	EUR	753,712.40	700,000.00
25.10.2023	USD	EUR	166,231.91	152,000.00
25.10.2023	USD	EUR	7,449,103.20	6,600,000.00
25.10.2023	USD	EUR	3,390,256.10	3,100,000.00
25.10.2023	USD	EUR	161,509.80	150,000.00
25.10.2023	USD	EUR	1,050,516.00	1,000,000.00
25.10.2023	USD	EUR	430,204.71	390,000.00
25.10.2023	USD	EUR	819,045.75	750,000.00
25.10.2023	USD	EUR	972,999.90	900,000.00
25.10.2023	USD	EUR	1,793,357.20	1,700,000.00
25.10.2023	USD	EUR	848,012.80	800,000.00
25.10.2023	USD	EUR	4,235,104.00	4,000,000.00
25.10.2023	USD	EUR	907,322.36	860,000.00
25.10.2023	USD	EUR	17,528,563.60	16,300,000.00
25.10.2023	USD	EUR	4,450,432.00	4,000,000.00
25.10.2023	USD	EUR	2,206,178.00	2,000,000.00
25.10.2023	USD	EUR	58,665,856.48	53,620,000.00
25.10.2023	USD	GBP	18,641,002.88	14,662,000.00
25.10.2023	USD	GBP	731,781.94	580,000.00
25.10.2023	USD	JPY	24,906,493.49	3,538,800,000.00
25.10.2023	USD	KRW	7,359,089.89	9,522,000,000.00
25.10.2023	USD	TWD	13,953,420.86	432,570,000.00

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 JUN 23	16.06.2023	121	121
EURO STOXX 50 SEP 23	15.09.2023	121	121
US 10yr Note DEC 23	29.12.2023	71	71
US 10yr Note SEP 23	29.09.2023	70	70

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
Mini S&P 500 JUN 23	16.06.2023	179	179
Mini S&P 500 SEP 23	15.09.2023	281	281

Description	Maturity	Purchases/Contracts	Sales/Contracts
MSCI EM Asia JUN 23	19.06.2023	233	233
MSCI EM Asia SEP 23	18.09.2023	248	248
TOPIX DEC 23	08.12.2023	31	31
TOPIX JUN 23	09.06.2023	30	30
TOPIX SEP 23	08.09.2023	36	36
US 2yr Note DEC 23	04.01.2024	123	123
US 2yr Note SEP 23	04.10.2023	123	123

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SX5E 4300 P 16 Jun 23	16.06.2023	362	362

- 1 ISINs beginning with YY are not official ISINs but internal identification numbers
- 2 Purchase includes the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / changes of corporate names / conversions / purchases / share exchanges between companies / stock splits / stock dividends / optional dividends / transfers / transfers due to redenomination in euro
- 3 Sale includes the following transactions: cancellations as a result of expiry / draws by lot / exercises of rights / options / repayments / reverse-splits / sales / share exchanges between companies / transfers / transfers due to redenomination in fund currency
- 4 Divergences in the totals may be attributed to rounding differences

LGT CP Alpha Indexing Fund UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.11.2023	30.11.2022	30.11.2021
Net asset value (CHF) B	99,498	n.a.	n.a.
Units outstanding at the end of the period (CHF) B	100	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) B	994.98	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) B	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) B	-0.50% ¹	n.a.	n.a.
Net asset value (CHF) I1	99,752	n.a.	n.a.
Units outstanding at the end of the period (CHF) I1	100	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) I1	997.52	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) I1	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) I1	-0.25% ¹	n.a.	n.a.
Net asset value (CHF) IM	12,949,981	13,347,562	16,807,288
Units outstanding at the end of the period (CHF) IM	10,270	10,624	11,677
Net asset value per unit at the end of the period (CHF) IM	1,260.97	1,256.40	1,439.34
Net asset value per unit at the beginning of the period (CHF) IM	1,256.40	1,439.34	1,349.51
Percent change in asset value vs previous year (CHF) IM	0.36%	-12.71%	6.66%
Net asset value (USD) PB	4,148,294	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	4,046	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	1,025.32	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	2.53% ¹	n.a.	n.a.
Net asset value (CHF) PB	150,775,352	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	151,055	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	998.15	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	-0.19% ¹	n.a.	n.a.
Net asset value (EUR) PB	35,230,962	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	34,831	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	1,011.48	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	1.15% ¹	n.a.	n.a.

	1 year	2 years	3 years
Cumulative performance of fund in percent (CHF) B	-0.50% ¹	n.a.	n.a.
Cumulative performance of benchmark in percent ²	1.26% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

² Pictet LPP 40 Plus (CHF)

The historical performance is no indication for current or future performance. The performance data do not take into consideration the commissions and fees charged on the issuance and redemption of units.

Statement of net assets as of 30.11.2023

	30.11.2023
Assets	CHF
Bank balance	
Current account balance	1,284,784.36
Transferable securities	
Bonds, convertible bonds, warrant bonds	5,635,613.49
Investment fund units	163,821,390.76
Other transferable securities and book-entry securities	27,169,755.57
Derivative financial instruments	3,171,987.52
Other assets	128,742.48
Total assets	201,212,274.18
Liabilities	-235,258.12
Net assets	200,977,016.06

Statement of income for the period from 01.06.2023 to 30.11.2023

	30.11.2023
Earnings	CHF
Earnings from cash in banks	59,276.14
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	111,557.21
Units of other investment undertakings	152,566.88
Other earnings	42.46
Buying into current earnings with the issue of units	-193.24
Total earnings	323,249.45
Expenses	30.11.2023
	CHF
Ongoing remuneration as specified by internal regulations	421,731.00
thereof management fees	271,945.58
thereof depositary fees	34,392.00
thereof other remuneration as specified by internal regulations	115,393.42
Other expenses	13,474.39
Adjustment of current earnings with the redemption of units	-10,142.92
Total expenses	425,062.47
Net earnings	-101,813.02
Capital gains and capital losses realized	-656,410.59
Profit or loss realized	-758,223.61
Capital gains and capital losses not realized	-103,184.45
Net profit / loss	-861,408.06

Change in net assets

	30.11.2023
	CHF
Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	201,838,424.12
Net profit / loss	-861,408.06
Net assets at the end of the period under review	200,977,016.06

Changes in the number of units outstanding

	30.11.2023
	Number
LGT CP Alpha Indexing Fund (CHF) B	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	100.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	100.000

	30.11.2023
	Number
LGT CP Alpha Indexing Fund (CHF) I1	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	100.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	100.000

	30.11.2023
	Number
LGT CP Alpha Indexing Fund (CHF) IM	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	10,880.847
Number of units redeemed	-610.954
Number of units outstanding at the end of the period	10,269.893

	30.11.2023
	Number
LGT CP Alpha Indexing Fund (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	4,079.677
Number of units redeemed	-33.814
Number of units outstanding at the end of the period	4,045.863

	30.11.2023
	Number
LGT CP Alpha Indexing Fund (CHF) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	167,670.753
Number of units redeemed	-16,615.518
Number of units outstanding at the end of the period	151,055.235

30.11.2023
Number

LGT CP Alpha Indexing Fund (EUR) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	42,369.357
Number of units redeemed	-7,538.098
Number of units outstanding at the end of the period	34,831.259

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
USD							
US91282CHL81 4.6250 % USA	2023 - 25	0	7,600,000	1,100,000	6,500,000	5,635,613.49	2.80
Total Bonds, listed on an official stock exchange						5,635,613.49	2.80
Investment fund units							
IE00BMCDHQ56 Cro LGT EM Fro A USD		0	3,900	0	3,900	3,615,932.69	1.80
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	3,895	3,895	0	0.00	0.00
IE00BDTM8695 LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		0	37,000	20,000	17,000	2,131,754.38	1.06
IE00BQ1YC623 LGT Dynamic Protection A USD		0	6,000	0	6,000	5,923,177.77	2.95
IE00BYZHS67 LGT Risk Pr Sub-Fd A USD		0	6,118	712	5,406	6,968,475.33	3.47
LI0026564646 LGT Select Bond High Yield (USD) IM		0	7,200	780	6,420	14,445,049.85	7.19
LI0225414825 LGT Select Cat Bond (USD) IM		0	1,700	1,200	500	661,631.60	0.33
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	6,300	0	6,300	5,973,675.47	2.97
IE00BYVTJV78 LGT Sustainable Quality Eq Hdg Sub-Fd B (USD)		0	27,700	4,600	23,100	36,641,539.66	18.23
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	10,600	1,600	9,000	9,816,832.17	4.88
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	28,600	3,800	24,800	27,716,344.98	13.79
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	33,500	22,100	11,400	11,041,629.20	5.49
LU0376447149 Ut BGF Swiss Opp D2		0	13,610	0	13,610	8,588,862.70	4.27
IE00BMCDH766 Ut Cro LGT EM HC A USD		0	9,500	1,400	8,100	6,213,424.42	3.09
IE00BMDX0K95 Ut CSIF FTSE Nareit A USD		0	119,700	52,700	67,000	6,017,731.16	2.99
CH0492224503 Ut Swi(CH)Idx Eq GT CHF		0	73,000	3,100	69,900	8,102,808.00	4.03
IE00BFMNPS42 Ut Xtra MSCI USA 1C USD		0	626,200	391,200	235,000	9,962,521.38	4.96

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
Total Investment fund units						163,821,390.76	81.52

Other securities and rights

Other securities and rights, listed on an official stock exchange

CHF

CH0429808832 ZKB Ct/Fd Bsk WFM		0	2,096	252	1,844	18,305,686.73	9.11
Total Other securities and rights, listed on an official stock exchange						18,305,686.73	9.11

Other securities and rights, which are traded on another market open to the public

USD

LU0991119412 SS Ct/LGT SEL ILO USD IM WFM		0	7,045	0	7,045	8,864,068.84	4.41
Total Other securities and rights, which are traded on another market open to the public						8,864,068.84	4.41

Total Securities						196,626,759.82	97.84
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Total Securities						196,626,759.82	97.84
Current account balance						1,284,784.36	0.64
Derivative financial instruments						3,171,987.52	1.58
Other assets						128,742.48	0.06
Total assets as of 30.11.2023						201,212,274.18	100.12
Liabilities						-235,258.12	-0.12
Net assets as of 30.11.2023						200,977,016.06	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in CHF ⁴	in % ⁴
EUR	Purchase	400,000.00	CHF	375,352.40	24.01.2024	LGT Bank AG	2,944.40	0.00
EUR	Purchase	200,000.00	CHF	190,512.60	24.01.2024	LGT Bank AG	-1,364.20	0.00
EUR	Purchase	525,000.00	CHF	505,367.10	24.01.2024	LGT Bank AG	-8,852.55	0.00
EUR	Purchase	29,217,000.00	CHF	27,519,258.56	24.01.2024	LGT Bank AG	112,485.45	0.06
USD	Purchase	600,000.00	CHF	534,106.08	24.01.2024	LGT Bank AG	-15,232.08	-0.01
USD	Purchase	1,000,000.00	CHF	887,534.00	24.01.2024	LGT Bank AG	-22,744.00	-0.01
USD	Purchase	2,000,000.00	CHF	1,767,470.00	24.01.2024	LGT Bank AG	-37,890.00	-0.02
USD	Purchase	500,000.00	CHF	449,124.50	24.01.2024	LGT Bank AG	-16,729.50	-0.01
USD	Purchase	1,000,000.00	CHF	877,564.00	24.01.2024	LGT Bank AG	-12,774.00	-0.01
USD	Purchase	64,000.00	CHF	56,667.52	24.01.2024	LGT Bank AG	-1,320.96	0.00
USD	Purchase	3,240,800.00	CHF	2,882,717.53	24.01.2024	LGT Bank AG	-80,106.10	-0.04
CNY	Sale	16,900,000.00	CHF	2,060,836.70	24.01.2024	LGT Bank AG	5,408.00	0.00
EUR	Sale	280,000.00	CHF	262,712.52	24.01.2024	LGT Bank AG	-2,095.24	0.00
EUR	Sale	600,000.00	CHF	574,294.20	24.01.2024	LGT Bank AG	6,849.00	0.00
EUR	Sale	3,850,000.00	CHF	3,625,806.80	24.01.2024	LGT Bank AG	-15,299.90	-0.01
EUR	Sale	765,000.00	CHF	720,582.57	24.01.2024	LGT Bank AG	-2,910.06	0.00
GBP	Sale	1,170,000.00	CHF	1,261,352.43	24.01.2024	LGT Bank AG	-19,418.49	-0.01
KRW	Sale	363,300,000.00	CHF	239,229.42	24.01.2024	LGT Bank AG	-4,908.18	0.00
TWD	Sale	89,325,000.00	CHF	2,464,332.04	24.01.2024	LGT Bank AG	-29,889.94	-0.01
USD	Sale	35,000.00	CHF	31,434.59	24.01.2024	LGT Bank AG	1,166.94	0.00
USD	Sale	1,000,000.00	CHF	896,178.70	24.01.2024	LGT Bank AG	31,388.70	0.02
USD	Sale	133,410,000.00	CHF	118,653,786.72	24.01.2024	LGT Bank AG	3,282,152.82	1.63
Total Forward exchange transactions							3,170,860.11	1.58

Exposure-increasing derivatives open at the end of the period under review

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in CHF	Market value in CHF ⁴	in % ⁴
MSCI EM Asia DEC 23	80	100.00	18.12.2023	EUREX	4,117,549.80	1,127.41	0.00
Total					4,117,549.80	1,127.41	0.00
Total open derivative financial instruments at the end of the period under review						3,171,987.52	1.58

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	CNY	3,994,785.60	31,200,000.00
12.07.2023	CHF	EUR	33,284,002.50	34,085,000.00
12.07.2023	CHF	EUR	701,710.56	720,000.00
12.07.2023	CHF	EUR	548,493.63	561,000.00
12.07.2023	CHF	EUR	6,533,157.12	6,720,000.00
12.07.2023	CHF	GBP	1,771,570.73	1,570,000.00
12.07.2023	CHF	JPY	3,429,058.03	523,200,000.00
12.07.2023	CHF	USD	33,016.91	37,000.00
12.07.2023	CHF	USD	23,300.65	26,000.00
12.07.2023	CHF	USD	127,473,978.24	140,160,000.00
12.07.2023	CHF	USD	3,002,806.50	3,345,000.00
12.07.2023	CHF	USD	4,769,517.70	5,300,000.00
12.07.2023	CNY	CHF	31,200,000.00	3,867,240.00
12.07.2023	EUR	CHF	640,000.00	625,761.92
12.07.2023	EUR	CHF	35,068,000.00	34,096,055.31
12.07.2023	EUR	CHF	1,600,000.00	1,559,427.20
12.07.2023	EUR	CHF	4,480,000.00	4,374,720.00
12.07.2023	EUR	CHF	298,000.00	289,386.91
12.07.2023	GBP	CHF	1,570,000.00	1,791,998.00
12.07.2023	JPY	CHF	523,200,000.00	3,258,489.60
12.07.2023	KRW	CHF	1,389,000,000.00	960,325.43
12.07.2023	TWD	CHF	130,200,000.00	3,755,242.72
12.07.2023	USD	CHF	137,880,000.00	123,774,876.00
12.07.2023	USD	CHF	3,408,000.00	3,099,817.97
12.07.2023	USD	CHF	230,000.00	206,130.83
12.07.2023	USD	CHF	2,100,000.00	1,873,643.10
12.07.2023	USD	KRW	1,049,688.27	1,389,000,000.00
12.07.2023	USD	TWD	4,247,683.67	130,200,000.00
25.10.2023	CHF	CNY	3,818,560.20	30,900,000.00
25.10.2023	CHF	EUR	4,349,537.92	4,480,000.00
25.10.2023	CHF	EUR	381,731.20	400,000.00
25.10.2023	CHF	EUR	309,798.43	324,000.00
25.10.2023	CHF	EUR	528,768.90	550,000.00
25.10.2023	CHF	EUR	1,589,524.20	1,650,000.00
25.10.2023	CHF	EUR	200,198.38	209,000.00
25.10.2023	CHF	EUR	286,013.10	300,000.00
25.10.2023	CHF	EUR	948,740.00	1,000,000.00
25.10.2023	CHF	EUR	521,250.41	551,000.00
25.10.2023	CHF	EUR	363,691.62	380,000.00
25.10.2023	CHF	EUR	287,225.10	300,000.00
25.10.2023	CHF	EUR	369,203.98	386,000.00
25.10.2023	CHF	EUR	27,677,264.10	29,217,000.00
25.10.2023	CHF	EUR	773,478.40	800,000.00
25.10.2023	CHF	EUR	314,821.32	330,000.00
25.10.2023	CHF	EUR	420,313.08	440,000.00
25.10.2023	CHF	GBP	1,772,018.18	1,570,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	CHF	JPY	3,275,347.10	523,200,000.00
25.10.2023	CHF	KRW	1,039,334.44	1,513,300,000.00
25.10.2023	CHF	TWD	3,900,619.27	136,475,000.00
25.10.2023	CHF	USD	23,110.98	26,000.00
25.10.2023	CHF	USD	54,244.42	62,000.00
25.10.2023	CHF	USD	79,379.58	87,000.00
25.10.2023	CHF	USD	872,126.00	1,000,000.00
25.10.2023	CHF	USD	5,339,880.00	6,000,000.00
25.10.2023	CHF	USD	17,948.88	20,000.00
25.10.2023	CHF	USD	40,051.65	45,000.00
25.10.2023	CHF	USD	2,912,831.04	3,240,800.00
25.10.2023	CHF	USD	1,087,141.25	1,250,000.00
25.10.2023	CHF	USD	122,402,556.36	137,880,000.00
25.10.2023	CHF	USD	4,049,021.20	4,600,000.00
25.10.2023	CNY	CHF	14,000,000.00	1,714,734.00
25.10.2023	CNY	CHF	16,900,000.00	2,073,630.00
25.10.2023	EUR	CHF	34,085,000.00	33,098,614.19
25.10.2023	EUR	CHF	3,850,000.00	3,647,105.00
25.10.2023	EUR	CHF	180,000.00	171,329.76
25.10.2023	EUR	CHF	700,000.00	668,740.10
25.10.2023	EUR	CHF	177,000.00	168,762.95
25.10.2023	EUR	CHF	530,000.00	507,469.06
25.10.2023	EUR	CHF	355,000.00	337,705.11
25.10.2023	EUR	CHF	440,000.00	426,339.32
25.10.2023	EUR	CHF	1,000,000.00	946,052.00
25.10.2023	GBP	CHF	1,170,000.00	1,273,779.00
25.10.2023	GBP	CHF	400,000.00	436,170.00
25.10.2023	JPY	CHF	523,200,000.00	3,182,243.66
25.10.2023	KRW	CHF	1,150,000,000.00	773,950.00
25.10.2023	KRW	CHF	363,300,000.00	240,468.27
25.10.2023	TWD	CHF	47,150,000.00	1,318,578.04
25.10.2023	TWD	CHF	89,325,000.00	2,477,730.79
25.10.2023	USD	CHF	550,000.00	483,927.40
25.10.2023	USD	CHF	2,300,000.00	2,098,637.30
25.10.2023	USD	CHF	1,000,000.00	889,015.00
25.10.2023	USD	CHF	20,000.00	17,396.54
25.10.2023	USD	CHF	12,800.00	10,896.08
25.10.2023	USD	CHF	16,000.00	13,724.90
25.10.2023	USD	CHF	3,345,000.00	2,970,068.99
25.10.2023	USD	CHF	133,410,000.00	119,908,908.00
25.10.2023	USD	CHF	3,200,000.00	2,936,483.20
25.10.2023	USD	CHF	5,070,000.00	4,429,542.39
25.10.2023	USD	CHF	62,000.00	55,114.28
25.10.2023	USD	CHF	2,000,000.00	1,795,766.00
25.10.2023	USD	CHF	25,000.00	21,450.15
25.10.2023	USD	CHF	1,000,000.00	903,360.00
25.10.2023	USD	CHF	1,200,000.00	1,029,607.20
25.10.2023	USD	CHF	1,000,000.00	874,990.00

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
MSCI EM Asia JUN 23	19.06.2023	174	174
MSCI EM Asia SEP 23	18.09.2023	174	174

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SX5E 4300 P 16 Jun 23	16.06.2023	215	215

1 ISINs beginning with YY are not official ISINs but internal identification numbers

2 Purchase includes the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / changes of corporate names / conversions / purchases / share exchanges between companies / stock splits / stock dividends / optional dividends / transfers / transfers due to redenomination in euro

3 Sale includes the following transactions: cancellations as a result of expiry / draws by lot / exercises of rights / options / repayments / reverse-splits / sales / share exchanges between companies / transfers / transfers due to redenomination in fund currency

4 Divergences in the totals may be attributed to rounding differences

LGT CP Sustainable Strategy 3 Years UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.11.2023	30.11.2022	30.11.2021
Net asset value (EUR) B	101,005	n.a.	n.a.
Units outstanding at the end of the period (EUR) B	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) B	1,010.05	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) B	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) B	1.00% ¹	n.a.	n.a.
Net asset value (EUR) I1	101,441	n.a.	n.a.
Units outstanding at the end of the period (EUR) I1	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) I1	1,014.41	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) I1	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) I1	1.44% ¹	n.a.	n.a.
Net asset value (USD) PB	73,035,914	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	71,074	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	1,027.61	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	2.76% ¹	n.a.	n.a.
Net asset value (CHF) PB	86,346,190	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	86,195	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	1,001.76	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	0.18% ¹	n.a.	n.a.
Net asset value (EUR) PB	343,548,368	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	338,403	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	1,015.20	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	1.52% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

As no comparative index exists, the fund is not measured against a benchmark.

The historical performance is no indication for current or future performance. The performance data do not take into consideration the commissions and fees charged on the issuance and redemption of units.

Statement of net assets as of 30.11.2023

	30.11.2023
Assets	EUR
Bank balance	
Current account balance	8,013,048.79
Transferable securities	
Equities and other investment securities	97,190,536.82
Bonds, convertible bonds, warrant bonds	42,817,618.93
Investment fund units	326,223,816.09
Other transferable securities and book-entry securities	18,819,727.17
Derivative financial instruments	8,623,785.57
Other assets	363,827.58
Total assets	502,052,360.95
Liabilities	-388,509.58
Net assets	501,663,851.37

Statement of income for the period from 01.06.2023 to 30.11.2023

	30.11.2023
Earnings	EUR
Earnings from cash in banks	222,319.25
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	362,863.83
Equities and other investment securities incl. earnings from bonus shares	851,016.24
Units of other investment undertakings	40,297.45
Other earnings	0.33
Buying into current earnings with the issue of units	23.87
Total earnings	1,476,520.97
Expenses	30.11.2023
	EUR
Interest payable	9.32
Ongoing remuneration as specified by internal regulations	1,463,975.46
thereof management fees	1,067,330.64
thereof depositary fees	74,849.69
thereof other remuneration as specified by internal regulations	321,795.13
Other expenses	11,299.42
Adjustment of current earnings with the redemption of units	1,462.15
Total expenses	1,476,746.35
Net earnings	-225.38
Capital gains and capital losses realized	-3,416,446.05
Profit or loss realized	-3,416,671.43
Capital gains and capital losses not realized	11,335,398.58
Net profit / loss	7,918,727.15

Change in net assets

	30.11.2023
	EUR
Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	493,745,124.22
Net profit / loss	7,918,727.15
Net assets at the end of the period under review	501,663,851.37

Changes in the number of units outstanding

	30.11.2023
	Number
LGT CP Sustainable Strategy 3 Years (EUR) B	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	100.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	100.000

	30.11.2023
	Number
LGT CP Sustainable Strategy 3 Years (EUR) I1	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	100.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	100.000

	30.11.2023
	Number
LGT CP Sustainable Strategy 3 Years (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	82,348.678
Number of units redeemed	-11,274.855
Number of units outstanding at the end of the period	71,073.823

	30.11.2023
	Number
LGT CP Sustainable Strategy 3 Years (CHF) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	94,836.099
Number of units redeemed	-8,641.555
Number of units outstanding at the end of the period	86,194.544

	30.11.2023
	Number
LGT CP Sustainable Strategy 3 Years (EUR) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	408,479.734
Number of units redeemed	-70,076.580
Number of units outstanding at the end of the period	338,403.154

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Equities and other investment securities							
<i>Equities and other investment securities, listed on an official stock exchange</i>							
Cayman Islands							
KYG8087W1015 R Shenzhou Intl Grp		0	92,800	23,200	69,600	640,445.14	0.13
Total						640,445.14	0.13
Denmark							
DK0062498333 R Novo-Nord B		0	4,980	1,990	2,990	278,928.28	0.06
DK0060534915 R Novo-Nord B		0	2,490	2,490	0	0.00	0.00
DK0061539921 R Vestas Wind		0	17,400	0	17,400	442,405.14	0.09
Total						721,333.42	0.14
France							
FR0000125338 R Capgemini		0	5,700	1,900	3,800	714,400.00	0.14
FR0010040865 R Gecina		0	17,200	0	17,200	1,747,520.00	0.35
FR0000121485 R Kering		0	1,390	160	1,230	484,251.00	0.10
FR0000120321 R L'Oreal		0	1,670	470	1,200	517,260.00	0.10
Total						3,463,431.00	0.69
Germany							
DE0007164600 B SAP		0	5,650	2,000	3,650	531,002.00	0.11
DE0005810055 R Dt Boerse		0	2,490	890	1,600	278,880.00	0.06
DE000A1ML7J1 R Vonovia		0	125,800	53,800	72,000	1,837,440.00	0.37
Total						2,647,322.00	0.53
Great Britain							
GB00BRXH2664 R Anglogold Ash		0	34,300	34,300	0	0.00	0.00
GB0002374006 R Diageo		0	18,380	2,000	16,380	525,006.27	0.10
GB0033986497 R ITV		0	863,200	863,200	0	0.00	0.00
GB0007099541 R Prudential		0	75,900	26,600	49,300	493,456.46	0.10

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
GB00B24CGK77 R Reckitt Ben Grp		0	9,430	1,100	8,330	521,517.64	0.10
GB0007188757 R Rio Tinto		0	6,600	2,190	4,410	276,148.72	0.06
GB0009223206 R Smith & Neph		0	55,250	11,100	44,150	524,094.59	0.10
GB0007908733 R SSE		0	32,000	7,100	24,900	529,217.81	0.11
GB00B10RZP78 R Unilever		0	14,874	2,900	11,974	523,496.91	0.10
Total						3,392,938.40	0.68
Hong Kong							
HK0000069689 R AIA		0	90,800	9,000	81,800	647,097.67	0.13
HK0823032773 R Link REIT		0	458,500	29,000	429,500	1,945,839.92	0.39
Total						2,592,937.59	0.52
Ireland							
IE00B4BNMY34 R Accenture A		0	16,750	5,350	11,400	3,481,340.67	0.69
IE00BTN1Y115 R Medtronic		0	51,350	0	51,350	3,731,334.62	0.74
Total						7,212,675.29	1.44
Japan							
JP3899600005 R Mitsubishi Estate		0	216,600	64,000	152,600	1,888,501.26	0.38
JP3695200000 R NGK Insulators		0	68,200	13,600	54,600	610,551.93	0.12
JP3756600007 R Nintendo		0	67,800	0	67,800	2,904,871.02	0.58
JP3756100008 R Nitori Hldgs		0	6,700	900	5,800	613,338.82	0.12
Total						6,017,263.03	1.20
Netherlands							
NL0000009165 R Heineken		0	7,550	1,280	6,270	526,053.00	0.10
NL0011821202 R ING Group		0	54,200	11,900	42,300	544,739.40	0.11
Total						1,070,792.40	0.21
Singapore							
SG1L01001701 R DBS Grp		0	38,200	7,200	31,000	676,298.66	0.13
Total						676,298.66	0.13

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
South Africa							
ZAE000043485 R AngloGold		0	34,300	34,300	0	0.00	0.00
Total						0.00	0.00
Spain							
ES0109067019 B Amadeus IT A		0	11,620	3,420	8,200	515,124.00	0.10
ES0171996087 B Grifols A		0	61,900	30,500	31,400	407,101.00	0.08
Total						922,225.00	0.18
Sweden							
SE0007100581 R Assa Abloy B		0	17,450	5,400	12,050	283,105.52	0.06
SE0020050417 R Boliden		0	11,640	11,640	0	0.00	0.00
Total						283,105.52	0.06
Switzerland							
CH0030170408 R Geberit		0	1,390	350	1,040	536,189.21	0.11
Total						536,189.21	0.11
Taiwan							
US8740391003 R Taiwan Semi /ADR		0	25,500	0	25,500	2,274,639.33	0.45
Total						2,274,639.33	0.45
United States of America							
US0082521081 R Affiliated Mgr		0	21,600	0	21,600	2,683,911.33	0.54
US00846U1016 R Agilent Tech		0	38,430	8,050	30,380	3,559,045.29	0.71
US00971T1016 R Akamai		0	45,350	20,450	24,900	2,636,993.21	0.53
US02079K3059 R Alphabet A		0	42,450	15,540	26,910	3,269,209.76	0.65
US1713401024 R Church & Dwight		0	37,050	6,100	30,950	2,741,495.42	0.55
US20030N1019 R Comcast A		0	88,300	20,600	67,700	2,599,644.25	0.52
US2538681030 R Digital Realty		0	23,900	8,300	15,600	1,984,569.78	0.40
US29476L1070 R Eq Residential		0	47,200	12,600	34,600	1,802,789.66	0.36
US5184391044 R Estee Laud A		0	24,030	0	24,030	2,812,713.83	0.56
US44107P1049 R Host Hotels		0	168,400	46,000	122,400	1,960,149.58	0.39

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US45168D1046 R IDEXX Labs		0	10,460	2,600	7,860	3,356,259.78	0.67
US45866F1049 R Intercont Ex		0	23,100	5,300	17,800	1,857,504.10	0.37
US4932671088 R KeyCorp		0	212,100	59,390	152,710	1,734,417.61	0.35
US5949181045 R Microsoft		0	16,450	6,600	9,850	3,421,268.74	0.68
US6174464486 R MS		0	30,450	4,500	25,950	1,887,315.25	0.38
US6516391066 R Newmont		0	58,500	4,300	54,200	1,996,789.04	0.40
US70450Y1038 R PayPal Hldgs		0	61,120	7,600	53,520	2,826,369.07	0.56
US7134481081 R PepsiCo		0	21,400	4,180	17,220	2,656,478.77	0.53
US74340W1036 R Prologis		0	24,800	5,400	19,400	2,043,854.75	0.41
US2197981051 R QuidelOrtho		0	36,790	0	36,790	2,317,880.40	0.46
US7611521078 R Resmed		0	15,000	0	15,000	2,168,804.74	0.43
US7782961038 R Ross Stores		0	34,800	12,650	22,150	2,647,278.29	0.53
US8552441094 R Starbucks		0	35,360	15,000	20,360	1,853,283.73	0.37
US8725901040 R T-Mobile US		0	17,520	3,550	13,970	1,926,652.94	0.38
US91347P1057 R Uni Display		0	28,600	9,300	19,300	2,993,453.79	0.60
US91324P1021 R Unitedhlth		0	10,910	4,990	5,920	3,000,807.72	0.60
Total						64,738,940.83	12.90
Total Equities and other investment securities, listed on an official stock exchange						97,190,536.82	19.37

Bonds

Bonds, listed on an official stock exchange

EUR

EU000A283859 0.0000 % EC	2020 - 30	0	3,584,000	0	3,584,000	2,943,395.84	0.59
NL0012171458 0.7500 % Netherlands	2017 - 27	0	7,037,000	1,821,000	5,216,000	4,881,654.40	0.97
FR0014000L31 0.0000 % UNEDIC	2020 - 30	0	4,500,000	0	4,500,000	3,663,045.00	0.73
Total						11,488,095.24	2.29

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
GBP							
GB00BJMH534 0.8750 % UK	2019 - 29	0	6,674,000	1,618,000	5,056,000	4,907,570.73	0.98
Total						4,907,570.73	0.98
USD							
US912828ZQ64 0.6250 % USA	2020 - 30	0	6,621,000	2,330,000	4,291,000	3,115,094.09	0.62
US912828ZE35 0.6250 % USA	2020 - 27	0	7,565,000	1,854,000	5,711,000	4,630,222.65	0.92
US91282CCJ80 0.8750 % USA	2021 - 26	0	7,365,000	1,835,000	5,530,000	4,627,932.49	0.92
US9128286L99 2.2500 % USA	2019 - 26	0	7,016,000	1,732,000	5,284,000	4,597,160.58	0.92
US9128286B18 2.6250 % USA	2019 - 29	0	7,355,000	1,633,000	5,722,000	4,831,738.45	0.96
US9128283W81 2.7500 % USA	2018 - 28	0	6,967,000	1,602,000	5,365,000	4,619,804.70	0.92
Total						26,421,952.96	5.27
Total Bonds, listed on an official stock exchange						42,817,618.93	8.54

Investment fund units

IE00BMCDHQ56 Cro LGT EM Fro A USD		0	5,920	770	5,150	5,030,182.32	1.00
IE00BF0B2V28 Crown LGT Sustainable Bd Corp A USD		0	27,850	9,730	18,120	17,763,871.80	3.54
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	4,614	4,614	0	0.00	0.00
IE00BQ1YC623 LGT Dynamic Protection A USD		0	23,090	4,170	18,920	19,676,389.72	3.92
IE00BYZHS67 LGT Risk Pr Sub-Fd A USD		0	4,650	900	3,750	5,092,708.37	1.02
LI0026564646 LGT Select Bond High Yield (USD) IM		0	18,360	3,400	14,960	35,459,807.80	7.07
LI0225414825 LGT Select Cat Bond (USD) IM		0	6,350	2,450	3,900	5,436,652.97	1.08
LI0113203439 LGT Select Equity Enhanced Minimum Variance (USD) IM		0	3,375	745	2,630	7,529,743.28	1.50
LI0036240674 LGT Sustainable Bond Fund Global Inflation Linked (EUR) IM		0	19,550	5,090	14,460	15,889,371.00	3.17
IE00BYVTJQ26 LGT Sustainable Bond Global Hedged Su		0	61,230	12,380	48,850	43,556,146.05	8.68
IE00BYVTJL70 LGT Sustainable Bond Global Sub-Fd B (EUR)		0	32,780	8,860	23,920	23,456,191.20	4.68
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	17,680	2,680	15,000	14,983,494.10	2.99

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	19,940	3,890	16,050	18,442,706.72	3.68
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	107,920	29,360	78,560	92,492,500.14	18.44
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	19,150	19,150	0	0.00	0.00
IE00BMCDH766 Ut Cro LGT EM HC A USD		0	28,500	5,080	23,420	18,925,774.37	3.77
IE00BMDX0K95 Ut CSIF FTSE Nareit A USD		0	56,680	56,680	0	0.00	0.00
IE00BKVL7778 Ut iSha Edg MSCI USD		0	550,000	122,000	428,000	2,488,276.25	0.50
Total Investment fund units						326,223,816.09	65.03

Other securities and rights

Other securities and rights, which are traded on another market open to the public

USD

LU0991119412 SS Ct/LGT SEL ILO USD IM WFM		0	19,638	5,440	14,198	18,819,727.17	3.75
Total Other securities and rights, which are traded on another market open to the public						18,819,727.17	3.75

Total Securities						485,051,699.01	96.69
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Total Securities						485,051,699.01	96.69
Current account balance						8,013,048.79	1.60
Derivative financial instruments						8,623,785.57	1.72
Other assets						363,827.58	0.07
Total assets as of 30.11.2023						502,052,360.95	100.08
Liabilities						-388,509.58	-0.08
Net assets as of 30.11.2023						501,663,851.37	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
CHF	Purchase	780,000.00	EUR	811,707.74	24.01.2024	LGT Bank AG	13,041.50	0.00
CHF	Purchase	380,000.00	EUR	395,451.48	24.01.2024	LGT Bank AG	6,349.43	0.00
CHF	Purchase	440,000.00	EUR	459,694.70	24.01.2024	LGT Bank AG	5,548.46	0.00
CHF	Purchase	1,480,000.00	EUR	1,543,246.89	24.01.2024	LGT Bank AG	21,661.93	0.00
CHF	Purchase	74,252,700.00	EUR	78,713,554.56	24.01.2024	LGT Bank AG	-200,915.81	-0.04
CNY	Purchase	12,000,000.00	EUR	1,554,324.21	24.01.2024	LGT Bank AG	-11,122.07	0.00
GBP	Purchase	250,000.00	EUR	285,851.17	24.01.2024	LGT Bank AG	3,518.33	0.00
GBP	Purchase	810,000.00	EUR	926,070.96	24.01.2024	LGT Bank AG	11,486.22	0.00
JPY	Purchase	120,000,000.00	EUR	764,449.61	24.01.2024	LGT Bank AG	-15,742.08	0.00
JPY	Purchase	1,220,528,000.00	EUR	7,797,520.12	24.01.2024	LGT Bank AG	-182,365.88	-0.04
JPY	Purchase	120,000,000.00	EUR	764,366.82	24.01.2024	LGT Bank AG	-15,659.29	0.00
SEK	Purchase	5,000,000.00	EUR	429,864.44	24.01.2024	LGT Bank AG	7,430.68	0.00
USD	Purchase	6,000,000.00	EUR	5,650,616.72	24.01.2024	LGT Bank AG	-164,195.16	-0.03
USD	Purchase	465,000.00	EUR	436,414.42	24.01.2024	LGT Bank AG	-11,216.75	0.00
USD	Purchase	4,000,000.00	EUR	3,737,262.94	24.01.2024	LGT Bank AG	-79,648.56	-0.02
USD	Purchase	710,000.00	EUR	662,096.65	24.01.2024	LGT Bank AG	-12,870.10	0.00
USD	Purchase	65,319,000.00	EUR	61,585,327.91	24.01.2024	LGT Bank AG	-1,857,399.56	-0.37
USD	Purchase	1,100,000.00	EUR	1,003,520.53	24.01.2024	LGT Bank AG	2,323.42	0.00
USD	Purchase	670,000.00	EUR	614,069.90	24.01.2024	LGT Bank AG	-1,419.49	0.00
USD	Purchase	4,300,000.00	EUR	4,051,821.86	24.01.2024	LGT Bank AG	-119,886.41	-0.02
USD	Purchase	630,000.00	EUR	574,345.36	24.01.2024	LGT Bank AG	1,728.90	0.00
USD	Purchase	54,000.00	EUR	50,855.55	24.01.2024	LGT Bank AG	-1,477.76	0.00
CHF	Sale	245,000.00	EUR	255,231.46	24.01.2024	LGT Bank AG	-3,824.39	0.00
CHF	Sale	600,000.00	EUR	624,867.87	24.01.2024	LGT Bank AG	-9,554.63	0.00
CHF	Sale	200,000.00	EUR	212,426.53	24.01.2024	LGT Bank AG	952.36	0.00
CHF	Sale	765,000.00	EUR	799,403.95	24.01.2024	LGT Bank AG	-9,484.73	0.00
CHF	Sale	590,000.00	EUR	615,017.05	24.01.2024	LGT Bank AG	-8,831.74	0.00
CHF	Sale	800,000.00	EUR	842,138.95	24.01.2024	LGT Bank AG	-3,757.71	0.00
CHF	Sale	1,486,000.00	EUR	1,575,083.58	24.01.2024	LGT Bank AG	3,830.53	0.00
CHF	Sale	1,420,000.00	EUR	1,507,203.80	24.01.2024	LGT Bank AG	5,737.23	0.00
CNY	Sale	46,000,000.00	EUR	5,949,584.00	24.01.2024	LGT Bank AG	33,975.81	0.01
GBP	Sale	11,244,000.00	EUR	12,925,608.78	24.01.2024	LGT Bank AG	-89,073.85	-0.02
JPY	Sale	90,000,000.00	EUR	559,634.34	24.01.2024	LGT Bank AG	-1,896.31	0.00
SEK	Sale	12,246,000.00	EUR	1,059,008.92	24.01.2024	LGT Bank AG	-12,014.28	0.00
TWD	Sale	45,000,000.00	EUR	1,319,884.20	24.01.2024	LGT Bank AG	-8,733.74	0.00
TWD	Sale	15,000,000.00	EUR	439,238.65	24.01.2024	LGT Bank AG	-3,634.00	0.00
USD	Sale	2,600,000.00	EUR	2,413,037.83	24.01.2024	LGT Bank AG	35,588.49	0.01
USD	Sale	2,330,000.00	EUR	2,160,508.14	24.01.2024	LGT Bank AG	29,947.77	0.01
USD	Sale	388,003,000.00	EUR	365,776,930.59	24.01.2024	LGT Bank AG	10,985,592.92	2.19
USD	Sale	950,000.00	EUR	866,599.35	24.01.2024	LGT Bank AG	-2,084.06	0.00
USD	Sale	2,570,000.00	EUR	2,363,568.31	24.01.2024	LGT Bank AG	13,551.07	0.00
USD	Sale	370,000.00	EUR	348,130.77	24.01.2024	LGT Bank AG	9,801.44	0.00
USD	Sale	340,000.00	EUR	316,966.67	24.01.2024	LGT Bank AG	6,069.45	0.00
USD	Sale	1,900,000.00	EUR	1,732,045.30	24.01.2024	LGT Bank AG	-5,321.53	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
USD	Sale	745,000.00	EUR	702,221.38	24.01.2024	LGT Bank AG	20,990.70	0.00
USD	Sale	3,400,000.00	EUR	3,115,895.74	24.01.2024	LGT Bank AG	6,923.52	0.00
Total Forward exchange transactions							8,393,920.27	1.67

Exposure-decreasing derivatives open at the end of the period under review

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
US 10yr Note MAR 24	-51	100,000.00	28.03.2024	CBOT	-5,133,044.71	-45,654.64	-0.01
Total					-5,133,044.71	-45,654.64	-0.01

Exposure-increasing derivatives open at the end of the period under review

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
Mini S&P 500 DEC 23	62	50.00	15.12.2023	CME	13,005,701.30	170,064.56	0.03
MSCI EM Asia DEC 23	14	100.00	18.12.2023	EUREX	759,097.70	14,684.89	0.00
TOPIX DEC 23	11	10,000.00	08.12.2023	JPX	1,620,065.42	33,342.26	0.01
US 2yr Note MAR 24	81	200,000.00	03.04.2024	CBOT	15,181,345.32	57,428.23	0.01
Total					30,566,209.74	275,519.94	0.05

Total open derivative financial instruments at the end of the period under review **8,623,785.57** **1.72**

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	EUR	79,727,700.00	82,007,846.15
12.07.2023	CHF	EUR	355,000.00	366,535.61
12.07.2023	CHF	EUR	1,816,000.00	1,857,230.52
12.07.2023	CNY	EUR	46,000,000.00	5,825,144.36
12.07.2023	EUR	CHF	871,054.34	853,000.00
12.07.2023	EUR	CHF	1,867,767.03	1,816,000.00
12.07.2023	EUR	CHF	80,358,662.30	78,574,700.00
12.07.2023	EUR	CHF	594,352.42	580,000.00
12.07.2023	EUR	CHF	76,483.55	75,000.00
12.07.2023	EUR	CNY	6,061,051.66	46,000,000.00
12.07.2023	EUR	GBP	14,365,337.44	12,374,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	EUR	JPY	2,389,660.73	354,472,000.00
12.07.2023	EUR	SEK	1,357,054.41	15,746,000.00
12.07.2023	EUR	TWD	1,369,863.01	45,000,000.00
12.07.2023	EUR	USD	267,587.12	288,000.00
12.07.2023	EUR	USD	2,328,809.23	2,500,000.00
12.07.2023	EUR	USD	414,207,535.71	442,553,000.00
12.07.2023	EUR	USD	915,906.08	1,000,000.00
12.07.2023	EUR	USD	824,768.72	900,000.00
12.07.2023	EUR	USD	447,245.56	490,000.00
12.07.2023	EUR	USD	82,485.94	90,000.00
12.07.2023	EUR	USD	995,557.21	1,070,000.00
12.07.2023	EUR	USD	421,799.71	460,000.00
12.07.2023	EUR	USD	62,152,445.75	67,597,000.00
12.07.2023	GBP	EUR	11,674,000.00	13,621,936.99
12.07.2023	GBP	EUR	200,000.00	232,682.60
12.07.2023	GBP	EUR	500,000.00	581,530.59
12.07.2023	JPY	EUR	354,472,000.00	2,252,618.20
12.07.2023	SEK	EUR	15,746,000.00	1,331,135.35
12.07.2023	TWD	EUR	45,000,000.00	1,327,081.31
12.07.2023	USD	EUR	2,700,000.00	2,501,712.05
12.07.2023	USD	EUR	420,000.00	384,698.17
12.07.2023	USD	EUR	8,500,000.00	7,956,290.95
12.07.2023	USD	EUR	448,000.00	417,342.05
12.07.2023	USD	EUR	427,453,000.00	393,024,089.74
12.07.2023	USD	EUR	4,100,000.00	3,757,865.17
12.07.2023	USD	EUR	1,200,000.00	1,114,998.12
12.07.2023	USD	EUR	1,000,000.00	912,787.70
12.07.2023	USD	EUR	1,000,000.00	926,240.68
12.07.2023	USD	EUR	69,127,000.00	64,705,238.14
12.07.2023	USD	EUR	1,000,000.00	926,204.64
25.10.2023	CHF	EUR	474,000.00	496,362.63
25.10.2023	CHF	EUR	850,000.00	884,231.24
25.10.2023	CHF	EUR	1,486,000.00	1,565,528.87
25.10.2023	CHF	EUR	1,485,000.00	1,560,583.75
25.10.2023	CHF	EUR	330,000.00	345,756.83
25.10.2023	CHF	EUR	78,574,700.00	80,845,321.71
25.10.2023	CHF	EUR	750,000.00	781,806.22
25.10.2023	CNY	EUR	46,000,000.00	5,947,916.94
25.10.2023	EUR	CHF	1,196,390.61	1,160,000.00
25.10.2023	EUR	CHF	1,466,656.61	1,400,000.00
25.10.2023	EUR	CHF	574,783.52	550,000.00
25.10.2023	EUR	CHF	444,723.92	430,000.00
25.10.2023	EUR	CHF	516,235.72	492,000.00
25.10.2023	EUR	CHF	1,868,128.25	1,816,000.00
25.10.2023	EUR	CHF	442,236.51	424,000.00
25.10.2023	EUR	CHF	428,775.21	410,000.00
25.10.2023	EUR	CHF	78,226,611.88	74,252,700.00
25.10.2023	EUR	CHF	157,079.08	150,000.00
25.10.2023	EUR	CHF	472,454.34	450,000.00
25.10.2023	EUR	CHF	947,624.78	900,000.00
25.10.2023	EUR	CHF	657,611.12	630,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	EUR	CHF	918,305.09	885,000.00
25.10.2023	EUR	CNY	5,845,582.58	46,000,000.00
25.10.2023	EUR	GBP	13,548,739.02	11,674,000.00
25.10.2023	EUR	JPY	673,121.82	105,000,000.00
25.10.2023	EUR	JPY	762,068.69	120,000,000.00
25.10.2023	EUR	JPY	2,277,663.91	354,472,000.00
25.10.2023	EUR	JPY	7,712,657.19	1,220,528,000.00
25.10.2023	EUR	SEK	1,330,679.75	15,746,000.00
25.10.2023	EUR	TWD	1,324,729.46	45,000,000.00
25.10.2023	EUR	USD	5,310,049.36	6,000,000.00
25.10.2023	EUR	USD	716,078.50	790,000.00
25.10.2023	EUR	USD	1,009,592.07	1,070,000.00
25.10.2023	EUR	USD	227,810.98	250,000.00
25.10.2023	EUR	USD	336,037.81	367,000.00
25.10.2023	EUR	USD	729,191.53	770,000.00
25.10.2023	EUR	USD	901,264.65	1,000,000.00
25.10.2023	EUR	USD	106,200.99	120,000.00
25.10.2023	EUR	USD	1,875,214.31	2,100,000.00
25.10.2023	EUR	USD	390,935,339.04	427,453,000.00
25.10.2023	EUR	USD	840,619.46	930,000.00
25.10.2023	EUR	USD	61,860,971.68	65,319,000.00
25.10.2023	EUR	USD	334,918.49	367,000.00
25.10.2023	EUR	USD	262,424.14	280,000.00
25.10.2023	EUR	USD	7,300,923.47	7,800,000.00
25.10.2023	GBP	EUR	430,000.00	501,403.93
25.10.2023	GBP	EUR	11,244,000.00	12,976,341.60
25.10.2023	JPY	EUR	1,770,000,000.00	11,229,156.54
25.10.2023	JPY	EUR	30,000,000.00	194,651.15
25.10.2023	SEK	EUR	12,246,000.00	1,059,177.64
25.10.2023	SEK	EUR	3,500,000.00	305,018.76
25.10.2023	TWD	EUR	45,000,000.00	1,317,951.38
25.10.2023	USD	EUR	2,000,000.00	1,840,381.84
25.10.2023	USD	EUR	1,200,000.00	1,114,483.46
25.10.2023	USD	EUR	388,003,000.00	367,461,880.86
25.10.2023	USD	EUR	6,400,000.00	5,785,661.14
25.10.2023	USD	EUR	425,000.00	392,424.45
25.10.2023	USD	EUR	67,597,000.00	61,833,556.07
25.10.2023	USD	EUR	2,000,000.00	1,874,546.01
25.10.2023	USD	EUR	1,000,000.00	911,935.32
25.10.2023	USD	EUR	3,000,000.00	2,747,149.60
25.10.2023	USD	EUR	13,000,000.00	12,374,871.02
25.10.2023	USD	EUR	1,000,000.00	949,003.40
25.10.2023	USD	EUR	3,000,000.00	2,836,675.57
25.10.2023	USD	EUR	2,000,000.00	1,888,973.68
25.10.2023	USD	EUR	800,000.00	726,830.68
25.10.2023	USD	EUR	2,000,000.00	1,887,173.45
25.10.2023	USD	EUR	626,000.00	585,998.57
25.10.2023	USD	EUR	650,000.00	580,498.12
25.10.2023	USD	EUR	1,450,000.00	1,353,430.06
25.10.2023	USD	EUR	4,500,000.00	4,256,341.48
25.10.2023	USD	EUR	4,000,000.00	3,626,180.66

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	USD	EUR	4,000,000.00	3,745,476.17
25.10.2023	USD	EUR	965,000.00	855,006.04
25.10.2023	USD	EUR	5,000,000.00	4,500,134.10

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 23	15.12.2023	15	15
EURO STOXX 50 JUN 23	16.06.2023	110	110
EURO STOXX 50 SEP 23	15.09.2023	110	110
US 10yr Note DEC 23	29.12.2023	51	51
US 10yr Note SEP 23	29.09.2023	31	31

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
Bund SEP 23	11.09.2023	16	16
EURO STOXX 50 DEC 23	15.12.2023	30	30
Mini S&P 500 JUN 23	16.06.2023	30	30
Mini S&P 500 SEP 23	15.09.2023	62	62
MSCI EM Asia JUN 23	19.06.2023	128	128
MSCI EM Asia SEP 23	18.09.2023	128	128
TOPIX JUN 23	09.06.2023	18	18
TOPIX SEP 23	08.09.2023	18	18
US 10yr Note SEP 23	29.09.2023	20	20
US 2yr Note DEC 23	04.01.2024	89	89
US 2yr Note SEP 23	04.10.2023	89	89

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SX5E 4300 P 16 Jun 23	16.06.2023	274	274

1 ISINs beginning with YY are not official ISINs but internal identification numbers

2 Purchase includes the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / changes of corporate names / conversions / purchases / share exchanges between companies / stock splits / stock dividends / optional dividends / transfers / transfers due to redenomination in euro

3 Sale includes the following transactions: cancellations as a result of expiry / draws by lot / exercises of rights / options / repayments / reverse-splits / sales / share exchanges between companies / transfers / transfers due to redenomination in fund currency

4 Divergences in the totals may be attributed to rounding differences

LGT CP Sustainable Strategy 4 Years UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.11.2023	30.11.2022	30.11.2021
Net asset value (EUR) B	101,793	n.a.	n.a.
Units outstanding at the end of the period (EUR) B	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) B	1,017.93	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) B	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) B	1.79% ¹	n.a.	n.a.
Net asset value (EUR) I1	102,259	n.a.	n.a.
Units outstanding at the end of the period (EUR) I1	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) I1	1,022.59	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) I1	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) I1	2.26% ¹	n.a.	n.a.
Net asset value (USD) PB	31,840,470	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	30,727	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	1,036.25	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	3.62% ¹	n.a.	n.a.
Net asset value (CHF) PB	58,833,091	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	58,279	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	1,009.51	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	0.95% ¹	n.a.	n.a.
Net asset value (EUR) PB	156,140,630	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	152,558	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	1,023.49	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	2.35% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

As no comparative index exists, the fund is not measured against a benchmark.

The historical performance is no indication for current or future performance. The performance data do not take into consideration the commissions and fees charged on the issuance and redemption of units.

Statement of net assets as of 30.11.2023

	30.11.2023
Assets	EUR
Bank balance	
Current account balance	4,493,086.38
Transferable securities	
Equities and other investment securities	93,759,524.87
Investment fund units	135,096,944.78
Other transferable securities and book-entry securities	9,575,938.79
Derivative financial instruments	4,629,348.22
Other assets	154,538.60
Total assets	247,709,381.64
Liabilities	-198,741.28
Net assets	247,510,640.36

Statement of income for the period from 01.06.2023 to 30.11.2023

	30.11.2023
Earnings	EUR
Earnings from cash in banks	148,232.36
Earnings from transferable securities	
Equities and other investment securities incl. earnings from bonus shares	764,483.92
Units of other investment undertakings	33,053.32
Other earnings	0.03
Buying into current earnings with the issue of units	408.27
Total earnings	946,177.90

	30.11.2023
Expenses	EUR
Interest payable	12.43
Ongoing remuneration as specified by internal regulations	786,700.24
thereof management fees	584,941.38
thereof depositary fees	43,300.51
thereof other remuneration as specified by internal regulations	158,458.35
Other expenses	13,546.19
Adjustment of current earnings with the redemption of units	20,009.84
Total expenses	820,268.70

Net earnings	125,909.20
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Capital gains and capital losses realized	-998,624.45
Profit or loss realized	-872,715.25

Capital gains and capital losses not realized	6,983,806.93
Net profit / loss	6,111,091.68

Change in net assets

	30.11.2023
	EUR
Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	241,399,548.68
Net profit / loss	6,111,091.68
Net assets at the end of the period under review	247,510,640.36

Changes in the number of units outstanding

	30.11.2023
	Number
LGT CP Sustainable Strategy 4 Years (EUR) B	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	100.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	100.000

	30.11.2023
	Number
LGT CP Sustainable Strategy 4 Years (EUR) I1	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	100.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	100.000

	30.11.2023
	Number
LGT CP Sustainable Strategy 4 Years (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	33,497.885
Number of units redeemed	-2,771.146
Number of units outstanding at the end of the period	30,726.739

	30.11.2023
	Number
LGT CP Sustainable Strategy 4 Years (CHF) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	65,686.757
Number of units redeemed	-7,407.621
Number of units outstanding at the end of the period	58,279.136

	30.11.2023
	Number
LGT CP Sustainable Strategy 4 Years (EUR) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	196,944.166
Number of units redeemed	-44,386.400
Number of units outstanding at the end of the period	152,557.766

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Equities and other investment securities							
<i>Equities and other investment securities, listed on an official stock exchange</i>							
Cayman Islands							
KYG8087W1015 R Shenzhou Intl Grp		0	146,200	37,200	109,000	1,002,995.99	0.41
Total						1,002,995.99	0.41
Denmark							
DK0062498333 R Novo-Nord B		0	6,120	2,180	3,940	367,550.97	0.15
DK0060534915 R Novo-Nord B		0	3,060	3,060	0	0.00	0.00
DK0061539921 R Vestas Wind		0	21,950	0	21,950	558,091.55	0.23
Total						925,642.52	0.37
France							
FR0000125338 R Capgemini		0	5,620	900	4,720	887,360.00	0.36
FR0010040865 R Gecina		0	9,400	0	9,400	955,040.00	0.39
FR0000121485 R Kering		0	1,750	160	1,590	625,983.00	0.25
FR0000120321 R L'Oreal		0	2,110	580	1,530	659,506.50	0.27
Total						3,127,889.50	1.26
Germany							
DE0007164600 B SAP		0	6,980	2,300	4,680	680,846.40	0.28
DE0005810055 R Dt Boerse		0	3,050	930	2,120	369,516.00	0.15
DE000A1ML7J1 R Vonovia		0	73,500	25,400	48,100	1,227,512.00	0.50
Total						2,277,874.40	0.92
Great Britain							
GB00BRXH2664 R Anglogold Ash		0	54,050	54,050	0	0.00	0.00
GB0002374006 R Diageo		0	22,720	1,500	21,220	680,136.33	0.27
GB0033986497 R ITV		0	740,900	740,900	0	0.00	0.00
GB0007099541 R Prudential		0	94,200	30,500	63,700	637,589.79	0.26

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
GB00B24CGK77 R Reckitt Ben Grp		0	11,470	750	10,720	671,148.76	0.27
GB0007188757 R Rio Tinto		0	8,190	2,390	5,800	363,188.80	0.15
GB0009223206 R Smith & Neph		0	67,550	11,100	56,450	670,105.09	0.27
GB0007908733 R SSE		0	40,300	8,200	32,100	682,244.65	0.28
GB00B10RZP78 R Unilever		0	18,093	2,800	15,293	668,601.83	0.27
Total						4,373,015.25	1.77
Hong Kong							
HK0000069689 R AIA		0	73,800	9,600	64,200	507,868.83	0.21
HK0823032773 R Link REIT		0	295,200	12,500	282,700	1,280,765.88	0.52
Total						1,788,634.71	0.72
Ireland							
IE00B4BNMY34 R Accenture A		0	17,400	5,700	11,700	3,572,954.90	1.44
IE00BTN1Y115 R Medtronic		0	52,420	0	52,420	3,809,085.89	1.54
Total						7,382,040.79	2.98
Japan							
JP3899600005 R Mitsubishi Estate		0	130,300	29,800	100,500	1,243,737.72	0.50
JP3695200000 R NGK Insulators		0	48,600	10,800	37,800	422,689.80	0.17
JP3756600007 R Nintendo		0	46,000	0	46,000	1,970,856.45	0.80
JP3756100008 R Nitori Hldgs		0	4,700	600	4,100	433,567.09	0.18
Total						4,070,851.06	1.64
Netherlands							
NL0000009165 R Heineken		0	9,390	1,370	8,020	672,878.00	0.27
NL0011821202 R ING Group		0	66,300	14,600	51,700	665,792.60	0.27
Total						1,338,670.60	0.54
Singapore							
SG1L01001701 R DBS Grp		0	42,000	17,600	24,400	532,312.49	0.22
Total						532,312.49	0.22

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
South Africa							
ZAE000043485 R AngloGold		0	54,050	54,050	0	0.00	0.00
Total						0.00	0.00
Spain							
ES0109067019 B Amadeus IT A		0	14,620	3,870	10,750	675,315.00	0.27
ES0171996087 B Grifols A		0	61,000	19,700	41,300	535,454.50	0.22
Total						1,210,769.50	0.49
Sweden							
SE0007100581 R Assa Abloy B		0	21,600	5,750	15,850	372,383.61	0.15
SE0020050417 R Boliden		0	14,390	14,390	0	0.00	0.00
Total						372,383.61	0.15
Switzerland							
CH0030170408 R Geberit		0	1,740	370	1,370	706,326.17	0.29
Total						706,326.17	0.29
Taiwan							
US8740391003 R Taiwan Semi /ADR		0	20,600	0	20,600	1,837,551.77	0.74
Total						1,837,551.77	0.74
United States of America							
US0082521081 R Affiliated Mgr		0	22,025	0	22,025	2,736,719.77	1.11
US00846U1016 R Agilent Tech		0	39,960	8,670	31,290	3,665,652.64	1.48
US00971T1016 R Akamai		0	45,830	20,480	25,350	2,684,649.71	1.08
US02079K3059 R Alphabet A		0	42,960	15,730	27,230	3,308,085.54	1.34
US1713401024 R Church & Dwight		0	37,900	6,900	31,000	2,745,924.33	1.11
US20030N1019 R Comcast A		0	89,300	20,920	68,380	2,625,755.89	1.06
US2538681030 R Digital Realty		0	13,370	3,160	10,210	1,298,875.47	0.52
US29476L1070 R Eq Residential		0	29,000	6,200	22,800	1,187,965.44	0.48
US5184391044 R Estee Laud A		0	25,000	0	25,000	2,926,252.43	1.18
US44107P1049 R Host Hotels		0	103,400	23,200	80,200	1,284,346.38	0.52

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US45168D1046 R IDEXX Labs		0	10,800	2,700	8,100	3,458,740.99	1.40
US45866F1049 R Intercont Ex		0	23,560	5,700	17,860	1,863,765.35	0.75
US4932671088 R KeyCorp		0	201,300	56,360	144,940	1,646,169.14	0.67
US5949181045 R Microsoft		0	16,200	6,150	10,050	3,490,736.12	1.41
US6174464486 R MS		0	29,000	2,950	26,050	1,894,588.14	0.77
US6516391066 R Newmont		0	60,600	6,400	54,200	1,996,789.04	0.81
US70450Y1038 R PayPal Hldgs		0	58,900	5,100	53,800	2,841,155.75	1.15
US7134481081 R PepsiCo		0	22,100	4,920	17,180	2,650,308.08	1.07
US74340W1036 R Prologis		0	14,800	2,300	12,500	1,316,916.72	0.53
US2197981051 R QuidelOrtho		0	36,860	0	36,860	2,322,290.61	0.94
US7611521078 R Resmed		0	15,000	0	15,000	2,168,804.74	0.88
US7782961038 R Ross Stores		0	35,100	12,300	22,800	2,724,963.66	1.10
US8552441094 R Starbucks		0	36,100	15,500	20,600	1,875,129.91	0.76
US8725901040 R T-Mobile US		0	17,890	3,860	14,030	1,934,927.76	0.78
US91347P1057 R Uni Display		0	27,900	8,100	19,800	3,071,004.41	1.24
US91324P1021 R Unitedhlth		0	11,230	5,130	6,100	3,092,048.49	1.25
Total						62,812,566.51	25.38
Total Equities and other investment securities, listed on an official stock exchange						93,759,524.87	37.88

Investment fund units

IE00BMCDHQ56 Cro LGT EM Fro A USD		0	3,020	370	2,650	2,588,346.24	1.05
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	2,327	2,327	0	0.00	0.00
IE00BQ1YC623 LGT Dynamic Protection A USD		0	11,790	2,400	9,390	9,765,396.37	3.95
IE00BYZSH67 LGT Risk Pr Sub-Fd A USD		0	2,340	470	1,870	2,539,563.91	1.03
LI0026564646 LGT Select Bond High Yield (USD) IM		0	9,490	2,190	7,300	17,303,248.46	6.99
LI0225414825 LGT Select Cat Bond (USD) IM		0	3,250	1,250	2,000	2,788,027.16	1.13

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
LI0113203439 LGT Select Equity Enhanced Minimum Variance (USD) IM		0	4,125	825	3,300	9,447,966.85	3.82
IE00BYVTJQ26 LGT Sustainable Bond Global Hedged Su		0	21,800	6,390	15,410	13,740,024.78	5.55
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	9,100	1,660	7,440	7,431,813.07	3.00
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	10,960	2,550	8,410	9,663,748.51	3.90
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	49,270	10,660	38,610	45,457,426.56	18.37
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	15,980	13,730	2,250	2,295,787.00	0.93
LU2300294589 Ut A IS M EM A SP		0	83,900	83,900	0	0.00	0.00
IE00BMCDH766 Ut Cro LGT EM HC A USD		0	15,390	2,980	12,410	10,028,559.35	4.05
IE00BMDX0K95 Ut CSIF FTSE Nareit A USD		0	38,050	34,910	3,140	297,103.93	0.12
IE00BKVL7778 Ut iSha Edg MSCI USD		0	21,211	21,211	0	0.00	0.00
IE00BKVL7778 Ut iSha Edg MSCI USD		0	430,100	129,100	301,000	1,749,932.59	0.71
Total Investment fund units						135,096,944.78	54.58

Other securities and rights

Other securities and rights, which are traded on another market open to the public

USD

LU0991119412 SS Ct/LGT SEL ILO USD IM WFM		0	8,954	1,730	7,224	9,575,938.79	3.87
Total Other securities and rights, which are traded on another market open to the public						9,575,938.79	3.87

Total Securities						238,432,408.44	96.33
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Total Securities						238,432,408.44	96.33
Current account balance						4,493,086.38	1.82
Derivative financial instruments						4,629,348.22	1.87
Other assets						154,538.60	0.06
Total assets as of 30.11.2023						247,709,381.64	100.08
Liabilities						-198,741.28	-0.08
Net assets as of 30.11.2023						247,510,640.36	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
CHF	Purchase	517,000.00	EUR	540,141.27	24.01.2024	LGT Bank AG	6,519.45	0.00
CHF	Purchase	670,000.00	EUR	698,042.46	24.01.2024	LGT Bank AG	10,395.99	0.00
CHF	Purchase	51,098,520.00	EUR	54,168,348.65	24.01.2024	LGT Bank AG	-138,264.34	-0.06
CHF	Purchase	1,000,000.00	EUR	1,040,661.78	24.01.2024	LGT Bank AG	16,709.05	0.01
CHF	Purchase	550,000.00	EUR	573,844.98	24.01.2024	LGT Bank AG	7,708.97	0.00
CHF	Purchase	450,000.00	EUR	468,292.93	24.01.2024	LGT Bank AG	7,523.94	0.00
GBP	Purchase	200,000.00	EUR	228,659.50	24.01.2024	LGT Bank AG	2,836.10	0.00
JPY	Purchase	590,720,000.00	EUR	3,773,900.38	24.01.2024	LGT Bank AG	-88,262.76	-0.04
JPY	Purchase	70,000,000.00	EUR	445,928.94	24.01.2024	LGT Bank AG	-9,182.88	0.00
SEK	Purchase	5,500,000.00	EUR	472,850.88	24.01.2024	LGT Bank AG	8,173.75	0.00
USD	Purchase	426,000.00	EUR	397,257.99	24.01.2024	LGT Bank AG	-7,722.06	0.00
USD	Purchase	5,500,000.00	EUR	5,162,559.62	24.01.2024	LGT Bank AG	-133,339.85	-0.05
USD	Purchase	2,880,000.00	EUR	2,712,296.02	24.01.2024	LGT Bank AG	-78,813.67	-0.03
USD	Purchase	1,000,000.00	EUR	934,315.74	24.01.2024	LGT Bank AG	-19,912.15	-0.01
USD	Purchase	382,000.00	EUR	350,111.49	24.01.2024	LGT Bank AG	-809.32	0.00
USD	Purchase	1,000,000.00	EUR	911,659.30	24.01.2024	LGT Bank AG	2,744.29	0.00
USD	Purchase	2,050,000.00	EUR	1,937,195.19	24.01.2024	LGT Bank AG	-62,667.82	-0.03
USD	Purchase	26,030,700.00	EUR	24,542,770.02	24.01.2024	LGT Bank AG	-740,204.39	-0.30
USD	Purchase	230,000.00	EUR	214,437.82	24.01.2024	LGT Bank AG	-4,124.99	0.00
USD	Purchase	280,000.00	EUR	255,264.60	24.01.2024	LGT Bank AG	768.41	0.00
USD	Purchase	115,000.00	EUR	108,303.49	24.01.2024	LGT Bank AG	-3,147.08	0.00
USD	Purchase	3,600,000.00	EUR	3,270,761.84	24.01.2024	LGT Bank AG	21,091.10	0.01
USD	Purchase	100,000.00	EUR	91,168.42	24.01.2024	LGT Bank AG	271.94	0.00
USD	Purchase	2,200,000.00	EUR	2,070,235.56	24.01.2024	LGT Bank AG	-58,547.65	-0.02
CHF	Sale	510,000.00	EUR	530,690.01	24.01.2024	LGT Bank AG	-8,569.11	0.00
CHF	Sale	895,000.00	EUR	931,163.60	24.01.2024	LGT Bank AG	-15,183.29	-0.01
CHF	Sale	800,000.00	EUR	833,408.86	24.01.2024	LGT Bank AG	-12,487.80	-0.01
CHF	Sale	280,000.00	EUR	291,872.50	24.01.2024	LGT Bank AG	-4,191.33	0.00
CHF	Sale	330,000.00	EUR	344,840.92	24.01.2024	LGT Bank AG	-4,091.45	0.00
CHF	Sale	720,000.00	EUR	764,735.50	24.01.2024	LGT Bank AG	3,428.51	0.00
CHF	Sale	350,000.00	EUR	368,435.79	24.01.2024	LGT Bank AG	-1,644.00	0.00
CHF	Sale	1,150,000.00	EUR	1,220,622.79	24.01.2024	LGT Bank AG	4,646.34	0.00
CHF	Sale	520,000.00	EUR	541,552.15	24.01.2024	LGT Bank AG	-8,280.68	0.00
CHF	Sale	1,400,000.00	EUR	1,483,928.00	24.01.2024	LGT Bank AG	3,608.84	0.00
CNY	Sale	20,600,000.00	EUR	2,664,378.92	24.01.2024	LGT Bank AG	15,215.25	0.01
CNY	Sale	6,400,000.00	EUR	828,864.91	24.01.2024	LGT Bank AG	5,823.77	0.00
GBP	Sale	5,073,000.00	EUR	5,831,698.09	24.01.2024	LGT Bank AG	-40,187.80	-0.02
JPY	Sale	74,000,000.00	EUR	460,143.79	24.01.2024	LGT Bank AG	-1,559.19	0.00
SEK	Sale	12,796,000.00	EUR	1,106,571.79	24.01.2024	LGT Bank AG	-12,553.87	-0.01
TWD	Sale	21,000,000.00	EUR	614,934.11	24.01.2024	LGT Bank AG	-5,087.60	0.00
TWD	Sale	60,000,000.00	EUR	1,759,845.60	24.01.2024	LGT Bank AG	-11,644.99	0.00
USD	Sale	600,000.00	EUR	559,352.94	24.01.2024	LGT Bank AG	10,710.78	0.00
USD	Sale	1,420,000.00	EUR	1,316,704.53	24.01.2024	LGT Bank AG	18,251.43	0.01
USD	Sale	208,000.00	EUR	189,739.65	24.01.2024	LGT Bank AG	-456.30	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
USD	Sale	235,000.00	EUR	216,123.95	24.01.2024	LGT Bank AG	1,239.11	0.00
USD	Sale	600,000.00	EUR	564,536.39	24.01.2024	LGT Bank AG	15,894.23	0.01
USD	Sale	270,000.00	EUR	254,496.34	24.01.2024	LGT Bank AG	7,607.37	0.00
USD	Sale	1,800,000.00	EUR	1,649,591.86	24.01.2024	LGT Bank AG	3,665.39	0.00
USD	Sale	204,615,000.00	EUR	192,893,989.62	24.01.2024	LGT Bank AG	5,793,298.24	2.34
USD	Sale	82,000.00	EUR	76,035.05	24.01.2024	LGT Bank AG	1,053.96	0.00
USD	Sale	1,800,000.00	EUR	1,655,417.49	24.01.2024	LGT Bank AG	9,491.02	0.00
USD	Sale	100,000.00	EUR	93,945.32	24.01.2024	LGT Bank AG	2,504.96	0.00
Total Forward exchange transactions							4,510,245.82	1.82

Exposure-decreasing derivatives open at the end of the period under review

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
US 10yr Note MAR 24	-26	100,000.00	28.03.2024	CBOT	-2,616,846.32	-23,274.91	-0.01
Total					-2,616,846.32	-23,274.91	-0.01

Exposure-increasing derivatives open at the end of the period under review

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
Mini S&P 500 DEC 23	19	50.00	15.12.2023	CME	3,985,618.14	44,119.23	0.02
MSCI EM Asia DEC 23	85	100.00	18.12.2023	EUREX	4,608,807.47	20,691.64	0.01
TOPIX DEC 23	16	10,000.00	08.12.2023	JPX	2,356,458.79	48,497.83	0.02
US 2yr Note MAR 24	41	200,000.00	03.04.2024	CBOT	7,684,384.67	29,068.61	0.01
Total					18,635,269.07	142,377.31	0.06

Total open derivative financial instruments at the end of the period under review **4,629,348.22** **1.87**

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	EUR	500,000.00	516,247.34
12.07.2023	CHF	EUR	250,000.00	254,957.13
12.07.2023	CHF	EUR	53,518,520.00	55,049,105.32
12.07.2023	CHF	EUR	1,482,000.00	1,515,647.37
12.07.2023	CHF	EUR	200,000.00	204,981.46

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CNY	EUR	20,600,000.00	2,608,651.61
12.07.2023	EUR	CHF	1,781,372.52	1,732,000.00
12.07.2023	EUR	CHF	395,551.78	386,000.00
12.07.2023	EUR	CHF	582,064.45	570,000.00
12.07.2023	EUR	CHF	407,912.27	400,000.00
12.07.2023	EUR	CHF	54,062,712.21	52,862,520.00
12.07.2023	EUR	CNY	2,714,297.05	20,600,000.00
12.07.2023	EUR	GBP	7,061,932.09	6,083,000.00
12.07.2023	EUR	JPY	317,225.41	50,000,000.00
12.07.2023	EUR	JPY	1,100,746.48	163,280,000.00
12.07.2023	EUR	SEK	1,275,179.54	14,796,000.00
12.07.2023	EUR	TWD	1,826,484.02	60,000,000.00
12.07.2023	EUR	USD	915,906.08	1,000,000.00
12.07.2023	EUR	USD	824,768.72	900,000.00
12.07.2023	EUR	USD	217,463,331.81	232,345,000.00
12.07.2023	EUR	USD	314,043.21	338,000.00
12.07.2023	EUR	USD	264,696.35	290,000.00
12.07.2023	EUR	USD	25,010,757.63	27,201,700.00
12.07.2023	EUR	USD	242,841.52	261,000.00
12.07.2023	EUR	USD	1,863,047.39	2,000,000.00
12.07.2023	EUR	USD	68,738.29	75,000.00
12.07.2023	GBP	EUR	300,000.00	349,023.90
12.07.2023	GBP	EUR	5,783,000.00	6,747,957.99
12.07.2023	JPY	EUR	213,280,000.00	1,355,363.50
12.07.2023	SEK	EUR	12,796,000.00	1,081,748.25
12.07.2023	SEK	EUR	2,000,000.00	171,008.09
12.07.2023	TWD	EUR	60,000,000.00	1,769,441.74
12.07.2023	USD	EUR	950,000.00	882,706.84
12.07.2023	USD	EUR	27,467,700.00	25,710,707.39
12.07.2023	USD	EUR	3,100,000.00	2,901,706.11
12.07.2023	USD	EUR	1,000,000.00	926,676.71
12.07.2023	USD	EUR	1,300,000.00	1,186,624.01
12.07.2023	USD	EUR	285,000.00	261,045.19
12.07.2023	USD	EUR	550,000.00	509,797.05
12.07.2023	USD	EUR	227,865,000.00	209,511,769.03
12.07.2023	USD	EUR	1,480,000.00	1,356,497.67
12.07.2023	USD	EUR	413,000.00	384,737.20
25.10.2023	CHF	EUR	280,000.00	292,035.67
25.10.2023	CHF	EUR	720,000.00	750,533.97
25.10.2023	CHF	EUR	220,000.00	230,857.94
25.10.2023	CHF	EUR	162,000.00	170,607.49
25.10.2023	CHF	EUR	843,000.00	876,949.34
25.10.2023	CHF	EUR	518,000.00	542,438.48
25.10.2023	CHF	EUR	1,400,000.00	1,474,926.25
25.10.2023	CHF	EUR	1,010,000.00	1,061,407.13
25.10.2023	CHF	EUR	52,862,520.00	54,390,120.94
25.10.2023	CNY	EUR	20,600,000.00	2,663,632.37
25.10.2023	EUR	CHF	53,833,249.05	51,098,520.00
25.10.2023	EUR	CHF	393,711.95	375,000.00
25.10.2023	EUR	CHF	420,799.46	408,000.00
25.10.2023	EUR	CHF	679,649.53	655,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	EUR	CHF	469,354.78	450,000.00
25.10.2023	EUR	CHF	775,232.78	740,000.00
25.10.2023	EUR	CHF	146,896.34	140,000.00
25.10.2023	EUR	CHF	754,996.42	730,000.00
25.10.2023	EUR	CHF	287,391.76	275,000.00
25.10.2023	EUR	CHF	543,304.87	516,000.00
25.10.2023	EUR	CHF	62,747.59	60,000.00
25.10.2023	EUR	CHF	167,892.10	160,000.00
25.10.2023	EUR	CHF	257,609.70	246,000.00
25.10.2023	EUR	CHF	396,654.33	380,000.00
25.10.2023	EUR	CHF	314,570.27	300,000.00
25.10.2023	EUR	CHF	1,524,540.79	1,482,000.00
25.10.2023	EUR	CNY	2,617,804.37	20,600,000.00
25.10.2023	EUR	GBP	6,711,697.60	5,783,000.00
25.10.2023	EUR	JPY	241,944.79	38,000,000.00
25.10.2023	EUR	JPY	3,732,827.80	590,720,000.00
25.10.2023	EUR	JPY	369,244.21	58,000,000.00
25.10.2023	EUR	JPY	299,462.05	47,000,000.00
25.10.2023	EUR	JPY	1,370,433.09	213,280,000.00
25.10.2023	EUR	JPY	381,034.35	60,000,000.00
25.10.2023	EUR	SEK	1,081,378.00	12,796,000.00
25.10.2023	EUR	TWD	1,766,305.95	60,000,000.00
25.10.2023	EUR	USD	1,518,030.63	1,700,000.00
25.10.2023	EUR	USD	164,015.09	175,000.00
25.10.2023	EUR	USD	276,650.17	297,000.00
25.10.2023	EUR	USD	226,161.69	247,000.00
25.10.2023	EUR	USD	196,205.66	215,000.00
25.10.2023	EUR	USD	246,035.86	270,000.00
25.10.2023	EUR	USD	603,868.15	640,000.00
25.10.2023	EUR	USD	4,099,749.33	4,380,000.00
25.10.2023	EUR	USD	208,398,305.85	227,865,000.00
25.10.2023	EUR	USD	24,652,618.62	26,030,700.00
25.10.2023	EUR	USD	203,834.35	216,000.00
25.10.2023	EUR	USD	3,097,528.79	3,500,000.00
25.10.2023	EUR	USD	427,834.24	472,000.00
25.10.2023	EUR	USD	234,393.39	247,000.00
25.10.2023	EUR	USD	72,899.51	80,000.00
25.10.2023	EUR	USD	188,248.37	206,000.00
25.10.2023	EUR	USD	406,751.35	450,000.00
25.10.2023	GBP	EUR	5,073,000.00	5,854,587.42
25.10.2023	GBP	EUR	200,000.00	230,443.95
25.10.2023	GBP	EUR	150,000.00	173,877.97
25.10.2023	GBP	EUR	220,000.00	256,532.24
25.10.2023	GBP	EUR	140,000.00	161,957.56
25.10.2023	JPY	EUR	45,000,000.00	291,976.72
25.10.2023	JPY	EUR	42,000,000.00	271,281.32
25.10.2023	JPY	EUR	920,000,000.00	5,836,623.74
25.10.2023	SEK	EUR	12,796,000.00	1,106,748.08
25.10.2023	TWD	EUR	60,000,000.00	1,757,268.50
25.10.2023	USD	EUR	144,000.00	127,457.65
25.10.2023	USD	EUR	4,000,000.00	3,783,414.65

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	USD	EUR	770,000.00	698,039.78
25.10.2023	USD	EUR	392,000.00	347,318.52
25.10.2023	USD	EUR	70,000.00	66,293.15
25.10.2023	USD	EUR	5,000,000.00	4,569,544.35
25.10.2023	USD	EUR	1,000,000.00	908,538.35
25.10.2023	USD	EUR	3,000,000.00	2,831,160.89
25.10.2023	USD	EUR	1,310,000.00	1,222,754.05
25.10.2023	USD	EUR	2,400,000.00	2,249,455.21
25.10.2023	USD	EUR	1,800,000.00	1,702,005.34
25.10.2023	USD	EUR	1,000,000.00	934,173.47
25.10.2023	USD	EUR	27,201,700.00	24,882,433.28
25.10.2023	USD	EUR	190,000.00	172,357.64
25.10.2023	USD	EUR	383,000.00	342,047.35
25.10.2023	USD	EUR	5,100,000.00	4,812,292.29
25.10.2023	USD	EUR	212,000.00	201,938.23
25.10.2023	USD	EUR	204,615,000.00	193,782,555.17
25.10.2023	USD	EUR	2,500,000.00	2,260,023.88
25.10.2023	USD	EUR	2,000,000.00	1,894,090.06
25.10.2023	USD	EUR	1,500,000.00	1,405,909.51
25.10.2023	USD	EUR	1,100,000.00	1,007,288.19
25.10.2023	USD	EUR	620,000.00	590,574.06
25.10.2023	USD	EUR	443,000.00	414,692.28
25.10.2023	USD	EUR	240,000.00	221,604.40

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 23	15.12.2023	21	21
EURO STOXX 50 JUN 23	16.06.2023	51	51
EURO STOXX 50 SEP 23	15.09.2023	51	51
US 10yr Note DEC 23	29.12.2023	26	26
US 10yr Note SEP 23	29.09.2023	26	26

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 23	15.12.2023	4	4
Mini S&P 500 JUN 23	16.06.2023	15	15
Mini S&P 500 SEP 23	15.09.2023	33	33
MSCI EM Asia JUN 23	19.06.2023	91	91
MSCI EM Asia SEP 23	18.09.2023	141	141
TOPIX JUN 23	09.06.2023	24	24

Description	Maturity	Purchases/Contracts	Sales/Contracts
TOPIX SEP 23	08.09.2023	24	24
US 2yr Note DEC 23	04.01.2024	46	46
US 2yr Note SEP 23	04.10.2023	46	46

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SX5E 4300 P 16 Jun 23	16.06.2023	139	139

1 ISINs beginning with YY are not official ISINs but internal identification numbers

2 Purchase includes the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / changes of corporate names / conversions / purchases / share exchanges between companies / stock splits / stock dividends / optional dividends / transfers / transfers due to redenomination in euro

3 Sale includes the following transactions: cancellations as a result of expiry / draws by lot / exercises of rights / options / repayments / reverse-splits / sales / share exchanges between companies / transfers / transfers due to redenomination in fund currency

4 Divergences in the totals may be attributed to rounding differences

LGT CP Sustainable Strategy 5 Years UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.11.2023	30.11.2022	30.11.2021
Net asset value (EUR) B	102,334	n.a.	n.a.
Units outstanding at the end of the period (EUR) B	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) B	1,023.34	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) B	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) B	2.33% ¹	n.a.	n.a.
Net asset value (EUR) I1	102,829	n.a.	n.a.
Units outstanding at the end of the period (EUR) I1	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) I1	1,028.29	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) I1	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) I1	2.83% ¹	n.a.	n.a.
Net asset value (USD) PB	7,663,610	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	7,353	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	1,042.26	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	4.23% ¹	n.a.	n.a.
Net asset value (CHF) PB	15,717,305	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	15,487	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	1,014.87	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	1.49% ¹	n.a.	n.a.
Net asset value (EUR) PB	38,204,758	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	37,118	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	1,029.29	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	2.93% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

As no comparative index exists, the fund is not measured against a benchmark.

The historical performance is no indication for current or future performance. The performance data do not take into consideration the commissions and fees charged on the issuance and redemption of units.

Statement of net assets as of 30.11.2023

	30.11.2023
Assets	EUR
Bank balance	
Current account balance	2,545,455.19
Transferable securities	
Equities and other investment securities	31,893,840.06
Investment fund units	23,224,884.98
Other transferable securities and book-entry securities	2,887,412.62
Derivative financial instruments	1,456,727.02
Other assets	57,715.13
Total assets	62,066,035.00
Liabilities	-73,461.16
Net assets	61,992,573.84

Statement of income for the period from 01.06.2023 to 30.11.2023

	30.11.2023
Earnings	EUR
Earnings from cash in banks	48,213.84
Earnings from transferable securities	
Equities and other investment securities incl. earnings from bonus shares	317,262.78
Units of other investment undertakings	12,932.55
Other earnings	2.39
Buying into current earnings with the issue of units	287.92
Total earnings	378,699.48
Expenses	30.11.2023
	EUR
Interest payable	4.66
Ongoing remuneration as specified by internal regulations	253,242.26
thereof management fees	191,668.81
thereof depositary fees	14,424.43
thereof other remuneration as specified by internal regulations	47,149.02
Other expenses	9,077.39
Adjustment of current earnings with the redemption of units	31,553.23
Total expenses	293,877.54
Net earnings	84,821.94
Capital gains and capital losses realized	-88,560.15
Profit or loss realized	-3,738.21
Capital gains and capital losses not realized	1,885,240.03
Net profit / loss	1,881,501.82

Change in net assets

	30.11.2023
	EUR
Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	60,111,072.02
Net profit / loss	1,881,501.82
Net assets at the end of the period under review	61,992,573.84

Changes in the number of units outstanding

	30.11.2023
	Number
LGT CP Sustainable Strategy 5 Years (EUR) B	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	100.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	100.000

	30.11.2023
	Number
LGT CP Sustainable Strategy 5 Years (EUR) I1	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	100.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	100.000

	30.11.2023
	Number
LGT CP Sustainable Strategy 5 Years (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	8,580.897
Number of units redeemed	-1,228.000
Number of units outstanding at the end of the period	7,352.897

	30.11.2023
	Number
LGT CP Sustainable Strategy 5 Years (CHF) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	16,984.002
Number of units redeemed	-1,496.965
Number of units outstanding at the end of the period	15,487.037

	30.11.2023
	Number
LGT CP Sustainable Strategy 5 Years (EUR) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	62,616.472
Number of units redeemed	-25,498.911
Number of units outstanding at the end of the period	37,117.561

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Equities and other investment securities							
<i>Equities and other investment securities, listed on an official stock exchange</i>							
Cayman Islands							
KYG8087W1015 R Shenzhou Intl Grp		0	61,100	25,800	35,300	324,823.47	0.52
Total						324,823.47	0.52
Denmark							
DK0062498333 R Novo-Nord B		0	2,660	1,260	1,400	130,601.87	0.21
DK0060534915 R Novo-Nord B		0	1,330	1,330	0	0.00	0.00
DK0061539921 R Vestas Wind		0	9,800	2,450	7,350	186,878.03	0.30
Total						317,479.90	0.51
France							
FR0000125338 R Capgemini		0	2,410	790	1,620	304,560.00	0.49
FR0010040865 R Gecina		0	3,770	940	2,830	287,528.00	0.46
FR0000121485 R Kering		0	780	200	580	228,346.00	0.37
FR0000120321 R L'Oreal		0	930	400	530	228,456.50	0.37
Total						1,048,890.50	1.69
Germany							
DE0007164600 B SAP		0	3,050	1,320	1,730	251,680.40	0.41
DE0005810055 R Dt Boerse		0	1,330	580	750	130,725.00	0.21
DE000A1ML7J1 R Vonovia		0	28,660	14,480	14,180	361,873.60	0.58
Total						744,279.00	1.20
Great Britain							
GB00BRXH2664 R Anglogold Ash		0	22,500	22,500	0	0.00	0.00
GB0002374006 R Diageo		0	10,240	2,400	7,840	251,285.05	0.41
GB0033986497 R ITV		0	333,200	333,200	0	0.00	0.00
GB0007099541 R Prudential		0	42,300	18,800	23,500	235,217.58	0.38

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
GB00B24CGK77 R Reckitt Ben Grp		0	5,170	1,300	3,870	242,289.71	0.39
GB0007188757 R Rio Tinto		0	3,570	1,480	2,090	130,873.20	0.21
GB0009223206 R Smith & Neph		0	31,130	9,960	21,170	251,304.25	0.41
GB0007908733 R SSE		0	17,700	5,850	11,850	251,856.67	0.41
GB00B10RZP78 R Unilever		0	8,158	2,510	5,648	246,927.56	0.40
Total						1,609,754.02	2.60
Hong Kong							
HK0000069689 R AIA		0	30,600	10,000	20,600	162,961.03	0.26
HK0823032773 R Link REIT		0	107,400	27,000	80,400	364,250.36	0.59
Total						527,211.39	0.85
Ireland							
IE00B4BNMY34 R Accenture A		0	7,500	3,410	4,090	1,249,007.31	2.01
IE00BTN1Y115 R Medtronic		0	22,400	5,600	16,800	1,220,767.70	1.97
Total						2,469,775.01	3.98
Japan							
JP3899600005 R Mitsubishi Estate		0	50,100	21,400	28,700	355,176.84	0.57
JP3695200000 R NGK Insulators		0	18,000	7,000	11,000	123,004.97	0.20
JP3756600007 R Nintendo		0	18,600	4,600	14,000	599,825.87	0.97
JP3756100008 R Nitori Hldgs		0	1,800	600	1,200	126,897.69	0.20
Total						1,204,905.37	1.94
Netherlands							
NL0000009165 R Heineken		0	4,190	1,240	2,950	247,505.00	0.40
NL0011821202 R ING Group		0	29,800	12,400	17,400	224,077.20	0.36
Total						471,582.20	0.76
Singapore							
SG1L01001701 R DBS Grp		0	18,900	10,900	8,000	174,528.69	0.28
Total						174,528.69	0.28

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
South Africa							
ZAE000043485 R AngloGold		0	22,500	22,500	0	0.00	0.00
Total						0.00	0.00
Spain							
ES0109067019 B Amadeus IT A		0	6,450	2,570	3,880	243,741.60	0.39
ES0171996087 B Grifols A		0	25,900	11,050	14,850	192,530.25	0.31
Total						436,271.85	0.70
Sweden							
SE0007100581 R Assa Abloy B		0	9,350	3,650	5,700	133,917.13	0.22
SE0020050417 R Boliden		0	6,280	6,280	0	0.00	0.00
Total						133,917.13	0.22
Switzerland							
CH0030170408 R Geberit		0	780	290	490	252,627.61	0.41
Total						252,627.61	0.41
Taiwan							
US8740391003 R Taiwan Semi /ADR		0	8,530	2,150	6,380	569,105.84	0.92
Total						569,105.84	0.92
United States of America							
US0082521081 R Affiliated Mgr		0	10,200	2,350	7,850	975,402.96	1.57
US00846U1016 R Agilent Tech		0	17,250	6,300	10,950	1,282,802.70	2.07
US00971T1016 R Akamai		0	20,590	11,490	9,100	963,720.41	1.55
US02079K3059 R Alphabet A		0	18,500	8,770	9,730	1,182,066.55	1.91
US1713401024 R Church & Dwight		0	16,150	5,050	11,100	983,218.07	1.59
US20030N1019 R Comcast A		0	38,000	13,530	24,470	939,635.08	1.52
US2538681030 R Digital Realty		0	5,080	2,180	2,900	368,926.43	0.60
US29476L1070 R Eq Residential		0	11,300	4,810	6,490	338,153.32	0.55
US5184391044 R Estee Laud A		0	10,860	2,720	8,140	952,787.79	1.54
US44107P1049 R Host Hotels		0	40,500	17,660	22,840	365,766.47	0.59

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US45168D1046 R IDEXX Labs		0	4,570	1,740	2,830	1,208,424.32	1.95
US45866F1049 R Intercont Ex		0	10,060	3,690	6,370	664,736.02	1.07
US4932671088 R KeyCorp		0	94,000	43,320	50,680	575,602.68	0.93
US5949181045 R Microsoft		0	7,000	3,400	3,600	1,250,412.94	2.02
US6174464486 R MS		0	13,500	4,400	9,100	661,833.09	1.07
US6516391066 R Newmont		0	26,450	7,050	19,400	714,717.85	1.15
US70450Y1038 R PayPal Hldgs		0	26,330	8,200	18,130	957,437.80	1.54
US7134481081 R PepsiCo		0	9,640	3,550	6,090	939,486.39	1.52
US74340W1036 R Prologis		0	5,710	2,300	3,410	359,254.88	0.58
US2197981051 R QuidelOrtho		0	16,650	4,200	12,450	784,387.36	1.27
US7611521078 R Resmed		0	7,000	1,750	5,250	759,081.66	1.22
US7782961038 R Ross Stores		0	15,290	7,300	7,990	954,932.44	1.54
US8552441094 R Starbucks		0	15,610	8,200	7,410	674,500.61	1.09
US8725901040 R T-Mobile US		0	7,630	2,970	4,660	642,677.36	1.04
US91347P1057 R Uni Display		0	12,900	6,200	6,700	1,039,178.26	1.68
US91324P1021 R Unitedhlth		0	4,860	2,750	2,110	1,069,544.64	1.73
Total						21,608,688.08	34.87
Total Equities and other investment securities, listed on an official stock exchange						31,893,840.06	51.45

Investment fund units

IE00BMCDHQ56 Cro LGT EM Fro A USD		0	900	280	620	605,575.35	0.98
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	705	705	0	0.00	0.00
IE00BQ1YC623 LGT Dynamic Protection A USD		0	3,660	1,270	2,390	2,485,548.17	4.01
IE00BYZSH67 LGT Risk Pr Sub-Fd A USD		0	720	280	440	597,544.45	0.96
LI0026564646 LGT Select Bond High Yield (USD) IM		0	2,905	1,070	1,835	4,349,515.19	7.02
LI0225414825 LGT Select Cat Bond (USD) IM		0	1,010	550	460	641,246.25	1.03

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.11.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
LI0113203439 LGT Select Equity Enhanced Minimum Variance (USD) IM		0	1,647	560	1,087	3,112,103.02	5.02
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	2,750	940	1,810	1,808,008.29	2.92
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	3,620	1,340	2,280	2,619,898.53	4.23
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	4,830	2,000	2,830	3,331,896.33	5.37
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	5,600	5,530	70	71,424.48	0.12
LU2300294589 Ut A IS M EM A SP		0	35,700	35,700	0	0.00	0.00
IE00BMCDH766 Ut Cro LGT EM HC A USD		0	4,880	1,590	3,290	2,658,659.17	4.29
IE00BMDX0K95 Ut CSIF FTSE Nareit A USD		0	13,080	9,800	3,280	310,350.60	0.50
IE00BKVL7778 Ut iSha Edg MSCI USD		0	185,300	76,400	108,900	633,115.15	1.02
IE00BKVL7778 Ut iSha Edg MSCI USD		0	4,789	4,789	0	0.00	0.00
Total Investment fund units						23,224,884.98	37.46

Other securities and rights

Other securities and rights, which are traded on another market open to the public

USD

LU0991119412 SS CtlGTL SEL ILO USD IM WFM		0	2,748	570	2,178	2,887,412.62	4.66
Total Other securities and rights, which are traded on another market open to the public						2,887,412.62	4.66

Total Securities						58,006,137.66	93.57
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Total Securities						58,006,137.66	93.57
Current account balance						2,545,455.19	4.11
Derivative financial instruments						1,456,727.02	2.35
Other assets						57,715.13	0.09
Total assets as of 30.11.2023						62,066,035.00	100.12
Liabilities						-73,461.16	-0.12
Net assets as of 30.11.2023						61,992,573.84	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
CHF	Purchase	12,806,500.00	EUR	13,575,871.81	24.01.2024	LGT Bank AG	-34,652.32	-0.06
CHF	Purchase	230,000.00	EUR	239,828.91	24.01.2024	LGT Bank AG	3,366.38	0.01
CHF	Purchase	117,000.00	EUR	122,237.00	24.01.2024	LGT Bank AG	1,475.39	0.00
CHF	Purchase	198,000.00	EUR	206,584.19	24.01.2024	LGT Bank AG	2,775.23	0.00
CHF	Purchase	89,000.00	EUR	92,617.93	24.01.2024	LGT Bank AG	1,488.07	0.00
CHF	Purchase	320,000.00	EUR	333,011.77	24.01.2024	LGT Bank AG	5,346.89	0.01
CNY	Purchase	3,100,000.00	EUR	396,239.71	24.01.2024	LGT Bank AG	2,420.84	0.00
GBP	Purchase	120,000.00	EUR	137,195.70	24.01.2024	LGT Bank AG	1,701.66	0.00
GBP	Purchase	500,000.00	EUR	570,691.24	24.01.2024	LGT Bank AG	8,047.76	0.01
JPY	Purchase	106,574,000.00	EUR	680,863.45	24.01.2024	LGT Bank AG	-15,923.81	-0.03
JPY	Purchase	16,000,000.00	EUR	101,926.61	24.01.2024	LGT Bank AG	-2,098.94	0.00
TWD	Purchase	6,700,000.00	EUR	196,460.77	24.01.2024	LGT Bank AG	1,355.68	0.00
USD	Purchase	69,000.00	EUR	64,344.60	24.01.2024	LGT Bank AG	-1,250.75	0.00
USD	Purchase	50,000.00	EUR	46,926.28	24.01.2024	LGT Bank AG	-1,206.10	0.00
USD	Purchase	60,000.00	EUR	55,692.72	24.01.2024	LGT Bank AG	-828.50	0.00
USD	Purchase	17,000.00	EUR	15,765.41	24.01.2024	LGT Bank AG	-220.55	0.00
USD	Purchase	20,000.00	EUR	18,835.39	24.01.2024	LGT Bank AG	-547.32	0.00
USD	Purchase	88,000.00	EUR	80,653.96	24.01.2024	LGT Bank AG	-186.44	0.00
USD	Purchase	460,000.00	EUR	434,687.70	24.01.2024	LGT Bank AG	-14,062.05	-0.02
USD	Purchase	1,350,000.00	EUR	1,271,388.76	24.01.2024	LGT Bank AG	-36,943.91	-0.06
USD	Purchase	6,768,700.00	EUR	6,381,797.17	24.01.2024	LGT Bank AG	-192,473.56	-0.31
USD	Purchase	10,700,000.00	EUR	9,754,754.53	24.01.2024	LGT Bank AG	29,363.93	0.05
USD	Purchase	1,000,000.00	EUR	940,564.77	24.01.2024	LGT Bank AG	-26,161.18	-0.04
USD	Purchase	510,000.00	EUR	479,918.24	24.01.2024	LGT Bank AG	-13,572.41	-0.02
USD	Purchase	74,000.00	EUR	68,993.04	24.01.2024	LGT Bank AG	-1,327.17	0.00
USD	Purchase	167,000.00	EUR	152,251.27	24.01.2024	LGT Bank AG	454.13	0.00
USD	Purchase	265,000.00	EUR	241,757.22	24.01.2024	LGT Bank AG	559.73	0.00
USD	Purchase	3,000,000.00	EUR	2,735,052.71	24.01.2024	LGT Bank AG	8,158.07	0.01
USD	Purchase	1,400,000.00	EUR	1,314,186.27	24.01.2024	LGT Bank AG	-34,021.24	-0.05
CHF	Sale	25,000.00	EUR	26,044.03	24.01.2024	LGT Bank AG	-390.24	0.00
CHF	Sale	169,000.00	EUR	176,526.56	24.01.2024	LGT Bank AG	-2,169.11	0.00
CHF	Sale	580,000.00	EUR	614,770.17	24.01.2024	LGT Bank AG	1,495.09	0.00
CHF	Sale	170,000.00	EUR	180,439.89	24.01.2024	LGT Bank AG	686.85	0.00
CHF	Sale	104,000.00	EUR	108,677.14	24.01.2024	LGT Bank AG	-1,289.43	0.00
CHF	Sale	310,000.00	EUR	321,862.57	24.01.2024	LGT Bank AG	-5,922.39	-0.01
CHF	Sale	58,000.00	EUR	60,459.30	24.01.2024	LGT Bank AG	-868.21	0.00
CHF	Sale	105,000.00	EUR	110,530.74	24.01.2024	LGT Bank AG	-493.20	0.00
CHF	Sale	16,000.00	EUR	16,663.14	24.01.2024	LGT Bank AG	-254.79	0.00
CNY	Sale	8,600,000.00	EUR	1,112,313.53	24.01.2024	LGT Bank AG	6,352.00	0.01
CNY	Sale	3,600,000.00	EUR	466,236.51	24.01.2024	LGT Bank AG	3,275.87	0.01
GBP	Sale	2,210,000.00	EUR	2,540,518.98	24.01.2024	LGT Bank AG	-17,507.40	-0.03
JPY	Sale	21,000,000.00	EUR	130,581.35	24.01.2024	LGT Bank AG	-442.47	0.00
KRW	Sale	190,000,000.00	EUR	133,067.20	24.01.2024	LGT Bank AG	-1,981.84	0.00
SEK	Sale	1,393,000.00	EUR	120,463.78	24.01.2024	LGT Bank AG	-1,366.64	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
TWD	Sale	29,400,000.00	EUR	862,324.35	24.01.2024	LGT Bank AG	-5,706.04	-0.01
TWD	Sale	7,200,000.00	EUR	210,834.55	24.01.2024	LGT Bank AG	-1,744.32	0.00
USD	Sale	60,511,000.00	EUR	57,044,733.80	24.01.2024	LGT Bank AG	1,713,257.93	2.76
USD	Sale	880,000.00	EUR	809,315.22	24.01.2024	LGT Bank AG	4,640.06	0.01
USD	Sale	910,000.00	EUR	844,563.24	24.01.2024	LGT Bank AG	12,455.97	0.02
USD	Sale	520,000.00	EUR	482,173.49	24.01.2024	LGT Bank AG	6,683.62	0.01
USD	Sale	67,000.00	EUR	63,152.79	24.01.2024	LGT Bank AG	1,887.75	0.00
USD	Sale	123,000.00	EUR	115,729.96	24.01.2024	LGT Bank AG	3,258.32	0.01
USD	Sale	400,000.00	EUR	366,575.97	24.01.2024	LGT Bank AG	814.53	0.00
USD	Sale	50,000.00	EUR	45,610.49	24.01.2024	LGT Bank AG	-109.69	0.00
Total Forward exchange transactions							1,405,599.73	2.27

Exposure-decreasing derivatives open at the end of the period under review

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
US 10yr Note MAR 24	-6	100,000.00	28.03.2024	CBOT	-603,887.61	-5,371.13	-0.01
Total					-603,887.61	-5,371.13	-0.01

Exposure-increasing derivatives open at the end of the period under review

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
EURO STOXX 50 DEC 23	5	10.00	15.12.2023	EUREX	219,550.00	950.00	0.00
Mini S&P 500 DEC 23	7	50.00	15.12.2023	CME	1,468,385.63	20,694.42	0.03
MSCI EM Asia DEC 23	33	100.00	18.12.2023	EUREX	1,789,301.72	9,577.42	0.02
TOPIX DEC 23	6	10,000.00	08.12.2023	JPX	883,672.05	18,186.68	0.03
US 2yr Note MAR 24	10	200,000.00	03.04.2024	CBOT	1,874,240.16	7,089.90	0.01
Total					6,235,149.56	56,498.42	0.09
Total open derivative financial instruments at the end of the period under review						1,456,727.02	2.35

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	EUR	688,000.00	703,620.37
12.07.2023	CHF	EUR	125,000.00	127,651.71

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	EUR	240,000.00	244,758.85
12.07.2023	CHF	EUR	100,000.00	102,490.73
12.07.2023	CHF	EUR	158,000.00	163,134.16
12.07.2023	CHF	EUR	67,000.00	69,109.36
12.07.2023	CHF	EUR	13,583,500.00	13,971,976.84
12.07.2023	CNY	EUR	8,600,000.00	1,089,048.73
12.07.2023	EUR	CHF	748,752.42	728,000.00
12.07.2023	EUR	CHF	220,320.29	215,000.00
12.07.2023	EUR	CHF	203,956.14	200,000.00
12.07.2023	EUR	CHF	326,329.82	320,000.00
12.07.2023	EUR	CHF	13,804,970.34	13,498,500.00
12.07.2023	EUR	CNY	1,133,153.14	8,600,000.00
12.07.2023	EUR	GBP	2,997,519.09	2,582,000.00
12.07.2023	EUR	JPY	133,234.67	21,000,000.00
12.07.2023	EUR	JPY	1,007,350.21	149,426,000.00
12.07.2023	EUR	KRW	133,785.86	190,000,000.00
12.07.2023	EUR	SEK	223,475.30	2,593,000.00
12.07.2023	EUR	TWD	894,977.17	29,400,000.00
12.07.2023	EUR	USD	6,375,229.86	6,933,700.00
12.07.2023	EUR	USD	42,799.66	46,000.00
12.07.2023	EUR	USD	439,634.92	480,000.00
12.07.2023	EUR	USD	320,743.39	350,000.00
12.07.2023	EUR	USD	106,849.02	115,000.00
12.07.2023	EUR	USD	656,724.20	705,000.00
12.07.2023	EUR	USD	100,402.06	110,000.00
12.07.2023	EUR	USD	345,057.43	375,000.00
12.07.2023	EUR	USD	43,096.41	47,000.00
12.07.2023	EUR	USD	59,406,626.34	63,472,000.00
12.07.2023	GBP	EUR	80,000.00	93,073.04
12.07.2023	GBP	EUR	2,502,000.00	2,919,486.58
12.07.2023	JPY	EUR	170,426,000.00	1,083,032.54
12.07.2023	KRW	EUR	190,000,000.00	134,492.33
12.07.2023	SEK	EUR	2,593,000.00	219,207.03
12.07.2023	TWD	EUR	29,400,000.00	867,026.45
12.07.2023	USD	EUR	120,000.00	110,888.13
12.07.2023	USD	EUR	140,000.00	130,741.54
12.07.2023	USD	EUR	640,000.00	584,184.13
12.07.2023	USD	EUR	6,912,700.00	6,470,523.81
12.07.2023	USD	EUR	250,000.00	231,624.53
12.07.2023	USD	EUR	215,000.00	197,909.54
12.07.2023	USD	EUR	100,000.00	91,594.80
12.07.2023	USD	EUR	266,000.00	247,157.92
12.07.2023	USD	EUR	236,000.00	216,306.39
12.07.2023	USD	EUR	118,000.00	109,924.92
12.07.2023	USD	EUR	1,000,000.00	936,034.23
12.07.2023	USD	EUR	62,636,000.00	57,591,026.11
25.10.2023	CHF	EUR	90,000.00	94,246.07
25.10.2023	CHF	EUR	300,000.00	312,081.62
25.10.2023	CHF	EUR	201,000.00	211,230.53
25.10.2023	CHF	EUR	25,000.00	26,146.03
25.10.2023	CHF	EUR	193,000.00	202,105.46

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	CHF	EUR	206,000.00	214,736.11
25.10.2023	CHF	EUR	580,000.00	611,040.88
25.10.2023	CHF	EUR	18,000.00	18,956.39
25.10.2023	CHF	EUR	60,000.00	62,282.79
25.10.2023	CHF	EUR	13,498,500.00	13,888,574.50
25.10.2023	CNY	EUR	8,600,000.00	1,112,001.86
25.10.2023	EUR	CHF	120,032.47	114,000.00
25.10.2023	EUR	CHF	31,415.82	30,000.00
25.10.2023	EUR	CHF	261,663.14	253,000.00
25.10.2023	EUR	CHF	188,570.14	180,000.00
25.10.2023	EUR	CHF	86,091.68	82,000.00
25.10.2023	EUR	CHF	23,083.71	22,000.00
25.10.2023	EUR	CHF	96,999.99	93,000.00
25.10.2023	EUR	CHF	212,714.74	205,000.00
25.10.2023	EUR	CHF	13,491,887.91	12,806,500.00
25.10.2023	EUR	CHF	85,603.81	83,000.00
25.10.2023	EUR	CHF	707,749.03	688,000.00
25.10.2023	EUR	CHF	225,702.64	217,000.00
25.10.2023	EUR	CHF	29,381.12	28,000.00
25.10.2023	EUR	CHF	125,407.31	120,000.00
25.10.2023	EUR	CHF	260,711.87	250,000.00
25.10.2023	EUR	CNY	1,092,869.79	8,600,000.00
25.10.2023	EUR	GBP	2,903,798.61	2,502,000.00
25.10.2023	EUR	JPY	1,095,074.22	170,426,000.00
25.10.2023	EUR	JPY	95,494.19	15,000,000.00
25.10.2023	EUR	JPY	152,413.74	24,000,000.00
25.10.2023	EUR	JPY	114,687.59	18,000,000.00
25.10.2023	EUR	JPY	673,453.40	106,574,000.00
25.10.2023	EUR	KRW	135,240.94	190,000,000.00
25.10.2023	EUR	SEK	219,132.01	2,593,000.00
25.10.2023	EUR	TWD	865,489.91	29,400,000.00
25.10.2023	EUR	USD	96,081.42	106,000.00
25.10.2023	EUR	USD	184,934.62	196,000.00
25.10.2023	EUR	USD	1,185,911.02	1,340,000.00
25.10.2023	EUR	USD	126,544.86	140,000.00
25.10.2023	EUR	USD	501,921.45	550,000.00
25.10.2023	EUR	USD	1,333,822.56	1,425,000.00
25.10.2023	EUR	USD	44,601.17	47,000.00
25.10.2023	EUR	USD	179,647.97	190,000.00
25.10.2023	EUR	USD	6,410,360.83	6,768,700.00
25.10.2023	EUR	USD	63,787.08	70,000.00
25.10.2023	EUR	USD	642,930.62	720,000.00
25.10.2023	EUR	USD	85,696.35	92,000.00
25.10.2023	EUR	USD	449,267.78	500,000.00
25.10.2023	EUR	USD	57,284,955.06	62,636,000.00
25.10.2023	EUR	USD	49,444.26	54,000.00
25.10.2023	EUR	USD	68,417.72	73,000.00
25.10.2023	GBP	EUR	60,000.00	69,133.19
25.10.2023	GBP	EUR	17,000.00	19,648.86
25.10.2023	GBP	EUR	90,000.00	104,945.01
25.10.2023	GBP	EUR	2,210,000.00	2,550,490.48

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	GBP	EUR	65,000.00	75,347.12
25.10.2023	GBP	EUR	60,000.00	69,410.38
25.10.2023	JPY	EUR	35,000,000.00	227,093.01
25.10.2023	JPY	EUR	16,000,000.00	103,345.26
25.10.2023	JPY	EUR	283,000,000.00	1,795,396.22
25.10.2023	KRW	EUR	190,000,000.00	132,980.12
25.10.2023	SEK	EUR	1,393,000.00	120,482.97
25.10.2023	SEK	EUR	1,200,000.00	104,577.86
25.10.2023	TWD	EUR	29,400,000.00	861,061.57
25.10.2023	USD	EUR	1,200,000.00	1,135,024.39
25.10.2023	USD	EUR	700,000.00	656,091.10
25.10.2023	USD	EUR	500,000.00	474,539.08
25.10.2023	USD	EUR	900,000.00	849,228.05
25.10.2023	USD	EUR	62,000.00	57,247.80
25.10.2023	USD	EUR	805,000.00	751,387.03
25.10.2023	USD	EUR	14,000.00	13,258.63
25.10.2023	USD	EUR	96,000.00	85,057.60
25.10.2023	USD	EUR	131,000.00	122,629.09
25.10.2023	USD	EUR	60,000.00	57,152.33
25.10.2023	USD	EUR	110,000.00	98,238.14
25.10.2023	USD	EUR	935,000.00	845,248.93
25.10.2023	USD	EUR	60,511,000.00	57,307,510.18
25.10.2023	USD	EUR	320,000.00	290,094.45
25.10.2023	USD	EUR	250,000.00	236,761.26
25.10.2023	USD	EUR	19,000.00	17,340.66
25.10.2023	USD	EUR	120,000.00	108,165.80
25.10.2023	USD	EUR	320,000.00	293,029.29
25.10.2023	USD	EUR	130,000.00	118,477.04
25.10.2023	USD	EUR	6,933,700.00	6,342,520.05
25.10.2023	USD	EUR	270,000.00	257,185.48
25.10.2023	USD	EUR	86,000.00	76,120.54
25.10.2023	USD	EUR	400,000.00	371,681.58
25.10.2023	USD	EUR	35,000.00	33,094.55
24.11.2023	EUR	JPY	295,801.95	48,000,000.00

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 23	15.12.2023	1	1
EURO STOXX 50 JUN 23	16.06.2023	17	17
EURO STOXX 50 SEP 23	15.09.2023	17	17
US 10yr Note DEC 23	29.12.2023	8	8
US 10yr Note SEP 23	29.09.2023	8	8

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 SEP 23	15.09.2023	4	4
Mini S&P 500 SEP 23	15.09.2023	9	9
MSCI EM Asia JUN 23	19.06.2023	33	33
MSCI EM Asia SEP 23	18.09.2023	54	54
TOPIX JUN 23	09.06.2023	9	9
TOPIX SEP 23	08.09.2023	10	10
US 2yr Note DEC 23	04.01.2024	14	14
US 2yr Note SEP 23	04.10.2023	14	14

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SX5E 4300 P 16 Jun 23	16.06.2023	42	42

1 ISINs beginning with YY are not official ISINs but internal identification numbers

2 Purchase includes the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / changes of corporate names / conversions / purchases / share exchanges between companies / stock splits / stock dividends / optional dividends / transfers / transfers due to redenomination in euro

3 Sale includes the following transactions: cancellations as a result of expiry / draws by lot / exercises of rights / options / repayments / reverse-splits / sales / share exchanges between companies / transfers / transfers due to redenomination in fund currency

4 Divergences in the totals may be attributed to rounding differences

Notes to the Semi-Annual Report

Valuation principals

Calculation of net asset value

The net asset value of a sub-fund, and if there are different classes, each class will be calculated by the administrator as at the valuation point with respect to each valuation day.

The net asset value of a sub-fund shall be calculated by ascertaining the value of the assets of the sub-fund and deducting therefrom the liabilities of the sub-fund (excluding unitholders equity) as at the valuation point for the relevant valuation day. The net asset value per class shall be determined by notionally allocating the net asset value of the sub-fund amongst the classes making such adjustments for subscriptions, redemptions, fees, dividends accumulation or distribution of income and the expenses, liabilities or assets attributable to each such class (including the gains/losses on and costs of financial instruments employed for currency hedging between the currencies in which the assets of the sub-fund are designated and the designated currency of the class, which gains/losses and costs shall accrue solely to that class) and any other factor differentiating the classes as appropriate.

The net asset value per unit will be calculated as at the valuation point on or with respect to each valuation day by dividing the net asset value of the relevant sub-fund or attributable to a class by the number of units in the sub-fund then in issue or deemed to be in issue in the relevant sub-fund or class at the relevant valuation point and rounding the result to three decimal places or such other number of decimal places as may be determined by the management company from time to time.

The net asset value of a sub-fund, class or unit will be expressed in the currency in which the sub-fund, class or unit is designated or such other currency as the management company may determine from time to time.

Valuation of assets

The assets of a sub-fund will be valued as at the valuation point on the relevant valuation day in the following manner:

(a) Assets listed or traded on a regulated market (other than those referred to at (e) below) for which market quotations are readily available shall be valued at the last traded price. Where a security is listed or dealt in on more than one regulated market, the relevant exchange or market shall be the one which constitutes the main market or the one which the management company determines provides the fairest criteria in determining a value for the relevant investment. Assets listed or traded on a regulated market but acquired or traded at a premium or at a discount outside or off the relevant exchange or market may be valued taking into account the level of premium or discount at the valuation point provided that the depositary shall be satisfied that the adoption of such a procedure is justifiable in the context of establishing the probable realization value of the security.

(b) The value of any security which is not quoted, listed or dealt in on a regulated market, or which is so quoted, listed or dealt but for which the market price is unrepresentative or not available, shall be the probable realization value as estimated with care and in good faith by (i) the management company or (ii) a competent person, firm or corporation selected by the management company and approved for the purpose by the depositary (for the avoidance of doubt, such competent professional may be related to the management company) or (iii) any other means provided that the value is approved by the depositary. Where reliable market quotations are not available for fixed income securities, the value of such securities may be determined using matrix methodology compiled by any party referred to in (i) (ii) or (iii) above. The securities used in the matrix must be comparable in rating, yield, due date and other characteristics. Matrix pricing shall not ignore a reliable market quotation.

(c) Cash on hand or on deposit will be valued at its nominal/face value plus accrued interest, where applicable.

(d) Notwithstanding paragraph (a) above, units in collective investment schemes shall be valued at the latest available net asset value per unit or the latest bid price as published by the relevant collective investment scheme or, if listed or traded on a regulated market, in accordance with (a) above.

(e) Exchange-traded derivative instruments will be valued daily at the settlement price for such instruments, as determined by the market in question. If such price is not available, such value shall be the probable realization value estimated with care and in good faith by any party as described in points (i) – (iii) of paragraph (b) above. Over-the-counter derivative contracts shall be valued daily on the basis of a quotation provided by the relevant counterparty (on the basis of a means of valuation that provides reasonable accuracy on a reliable basis) and such valuation will be approved or verified at least weekly by a party independent of the counterparty who has been approved for such purpose by the depositary. Alternatively, an over-the-counter derivative contract may be valued daily on the basis of a quotation from an independent pricing vendor with adequate means to perform the valuation or any party as described in points (i) – (iii) of paragraph (b) above. Where this alternative valuation is used, the management company must follow international best practice and adhere to the principles on such valuations established by bodies such as the International Organisation of Securities Commissions and the Alternative Investment Management Association. Any such alternative valuation must be reconciled to the counterparty valuation on a monthly basis. Where significant differences arise, these must be promptly investigated and explained.

(f) Forward foreign exchange and interest rate swap contracts shall be valued in the same manner as OTC Derivative contracts in accordance with (e) above, or by reference to freely available market quotations.

(g) Notwithstanding the provisions of paragraphs (a) to (f) above:

For the valuation of money market funds, the following rules shall apply additionally.

The assets of a money market fund shall be valued on at least a daily basis. The assets of a money market fund shall be valued by using mark-to-market whenever possible.

When using mark-to-market:

- the asset of a money market fund shall be valued at the more prudent side of bid and offer unless the asset can be closed out at mid-market;
- only good quality market data shall be used; such data shall be assessed on the basis of all of the following factors:
 - the number and quality of the counterparties;
 - the volume and turnover in the market of the asset of the money market fund;
 - the issue size and the portion of the issue that the money market fund plans to buy or sell.

Where the use of mark-to-market is not possible or the market data is not of sufficient quality, an asset of a money market fund shall be valued conservatively by using the mark-to-model. The model shall accurately estimate the intrinsic value of the asset of a money market fund, based on all of the following up-to-date key factors:

- the volume and turnover in the market of that asset;
- the issue size and the portion of the issue that the money market fund plans to buy or sell;
- market risk, interest rate risk, credit risk attached to the asset.

When using mark-to-model, the amortized cost method must not be used.

(h) Notwithstanding the generality of the foregoing, the management company may adjust the value of any investment if, taking into account currency, marketability, dealing costs and/or such other considerations as they may deem relevant, such as applicable rate of interest, anticipated rate of dividend, maturity or liquidity, they consider that such adjustment is required

to reflect the fair value thereof. The management company shall document clearly the rationale for adjusting the value of any such investments.

(i) If in any case a particular value is not ascertainable as provided above or if the management company shall consider that some other method of valuation better reflects the fair value of the relevant investment, then in such case the method of valuation of the relevant investment shall be such as the management company in its absolute discretion shall determine.

The management company has delegated to the administrator and have authorized the administrator to consult with the management company in connection with the determination of net asset value and the net asset value per unit of each class of each sub-fund.

The management company may instruct the administrator to recalculate a previously calculated net asset value for a sub-fund where they have determined that the net asset value for the sub-fund has not been calculated correctly in accordance with the valuation provisions and may instruct the administrator to make appropriate adjustments to the register to reflect the revised net asset value and/or take such other steps as are deemed necessary in the circumstances.

Liabilities

The liabilities of each sub-fund shall be deemed to include any and all actual or estimated liabilities of the relevant sub-fund (except liabilities taken into account in determining the value of the assets of the sub-fund) including, without limitation the following:

- the remuneration and expenses of the management company, the administrator, the depositary, any investment manager, any distributor, the auditor and any other providers of services to the UCITS or the relevant sub-fund (including without limitation any performance fee payable as described in the relevant supplement), accrued but remaining unpaid together with a sum equal to the value added tax chargeable thereon (if any);
- the total amount (whether actual or estimated) of any liabilities properly payable out of the assets of the relevant sub-fund including, without limitation all establishment expenses, all organizational expenses and all other operational and ongoing fees, costs and expenses;
- any and all outstanding borrowings of the sub-fund including, all interest, fees and expenses payable on such borrowings;
- taxation and duty payable (or estimated to be payable) by the sub-fund in respect of its assets, income or expenses;
- legal and other professional fees and expenses incurred in any proceedings instituted or defended to enforce, protect, safeguard, defend or recover the rights or assets of the sub-fund;
- an amount representing the projected liability of the relevant sub-fund in respect of costs and expenses to be incurred by the sub-fund in the event of a closure of that sub-fund;
- all other liabilities of the sub-fund of whatsoever kind and nature including an appropriate provision for taxes (other than taxes taken into account as duties and charges) and contingent liabilities as determined by the management company, from time to time, in each case together with any applicable value added tax.

In determining the amount of such liabilities, the Management Company may calculate administrative, operational and other expenses of a regular or recurring nature on an estimated figure for yearly or other periods in advance and accrue the same in equal proportions over any such period.

Swing pricing

Currently, swing pricing is not applied to any sub-fund of the UCITS.

Anti-Dilution Levy

Where a sub-fund buys/enters or sells/exits investments in response to a request for the issue or redemption of units, it will generally incur a reduction in value made up of costs incurred as a result of the purchase or sale of such investments.

Where disclosed in the relevant supplement, the management company may charge an anti-dilution levy, the aim of which is to reduce the impact of such costs (which, if material, disadvantage existing unitholders of the relevant sub-fund) so as to preserve the underlying assets of the relevant sub-fund.

The need to charge a dilution levy will depend amongst other things on general market liquidity of the sub-fund's investments and on the net unit transactional activity of units on any given dealing day, and this will be evaluated by the management company and implemented by the administrator without prior notification to the relevant unitholder. Net transactional activity of units is determined with reference to the cumulative subscription and redemption requests (including subscriptions and/or redemptions which would be affected as a result of exchanges from one sub-fund into another sub-fund) processed in respect of any given dealing day. The level of the anti-dilution levy may vary but at no time shall exceed a maximum of 3% of the net asset value of the relevant fund.

Suspension of calculation of net asset value

The management company may at any time temporarily suspend the calculation of the net asset value of any sub-fund and suspend the issue and redemption of units or suspend the payment of redemption proceeds during:

- (a) any period when any of the Regulated Markets on which a substantial portion of the assets of the relevant Sub-Fund, from time to time, are quoted, listed or dealt in is closed, otherwise than for ordinary holidays, or during which dealings therein are restricted or suspended; or
- (b) any period when, as a result of political, economic, military or monetary events or any circumstances outside the control, responsibility and power of the management company, disposal or valuation of a substantial portion of the assets of the relevant sub-fund is not reasonably practicable without this being detrimental to the interests of unitholders of the relevant sub-fund or if, in the opinion of the management company, the net asset value of the sub-fund cannot be fairly calculated; or
- (c) any breakdown in the means of communication normally employed in determining the price of a substantial portion of the assets of the relevant sub-fund, or when, for any other reason the current prices on any regulated market of any of the investments of the relevant sub-fund cannot be promptly and accurately ascertained; or
- (d) any period during which any transfer of funds involved in the realization or acquisition of assets of the relevant sub-fund cannot, in the opinion of the management company, be effected at normal prices or rates of exchange; or
- (e) any period when the management company is unable to repatriate funds required for the purpose of making payments due on the redemption of units in the relevant sub-fund; or
- (f) any period when the management company considers it to be in the best interest of the relevant sub-fund; or
- (g) where necessary to facilitate the winding up of the UCITS or the closing or termination of any sub-fund or class or the compulsory redemption of units by the UCITS.

Where possible, all reasonable steps will be taken to bring any period of suspension to an end as soon as possible.

Any such suspension will be notified without delay to the FMA and will be communicated to the competent authorities in the countries in which the relevant sub-fund markets its units. Details of any such suspension will also be notified to all unitholders.

Unitholders who have requested the issue or redemption of units in any sub-fund (or class thereof) will be notified of any such suspension in such manner as may be directed by the management company and, unless withdrawn, their requests will be dealt with on the first dealing day for the relevant sub-fund after the suspension is lifted.

Conversion rates as of 30 November 2023

AUD	1.00	=	CHF	0.5770	CNY	1.00	=	CHF	0.1219
CZK	1.00	=	CHF	0.0390	DKK	1.00	=	CHF	0.1273
EUR	1.00	=	CHF	0.9492	GBP	1.00	=	CHF	1.1010
HKD	1.00	=	CHF	0.1114	JPY	100.00	=	CHF	0.5884
KRW	100.00	=	CHF	0.0674	SEK	1.00	=	CHF	0.0830
SGD	1.00	=	CHF	0.6520	TWD	1.00	=	CHF	0.0278
USD	1.00	=	CHF	0.8701	ZAR	1.00	=	CHF	0.0459

Effective costs and Total Expense Ratio (TER)

Name	Management Fee Rate in %	Operation Fee Rate in %	TER 1 in %	TER 2 in %
LGT CP GIM Balanced (EUR) B	1.30	0.250	1.81	1.81
LGT CP GIM Balanced (USD) IM	0.00	0.060	0.32	0.32
LGT CP GIM Balanced (CHF) IM	0.00	0.060	0.32	0.32
LGT CP GIM Balanced (USD) PB	0.39	0.145	0.80	0.80
LGT CP GIM Balanced (CHF) PB	0.39	0.145	0.80	0.80
LGT CP GIM Balanced (EUR) PB	0.39	0.145	0.80	0.80
LGT CP GIM Growth (EUR) B	1.50	0.250	2.06	2.06
LGT CP GIM Growth (USD) IM	0.00	0.060	0.37	0.37
LGT CP GIM Growth (CHF) IM	0.00	0.060	0.37	0.37
LGT CP GIM Growth (USD) PB	0.45	0.145	0.91	0.91
LGT CP GIM Growth (CHF) PB	0.45	0.145	0.91	0.91
LGT CP GIM Growth (EUR) PB	0.45	0.145	0.91	0.91
LGT CP GIM Growth (CZK) PB	0.45	0.145	0.91	0.91
LGT CP Alpha Indexing Fund (CHF) B	0.90	0.150	1.20	1.20
LGT CP Alpha Indexing Fund (CHF) I1	0.45	0.090	0.69	0.69
LGT CP Alpha Indexing Fund (CHF) IM	0.00	0.060	0.21	0.21
LGT CP Alpha Indexing Fund (USD) PB	0.27	0.145	0.56	0.56
LGT CP Alpha Indexing Fund (CHF) PB	0.27	0.145	0.57	0.57
LGT CP Alpha Indexing Fund (EUR) PB	0.27	0.145	0.57	0.57
LGT CP Sustainable Strategy 3 Years (EUR) B	1.30	0.250	1.65	1.65
LGT CP Sustainable Strategy 3 Years (EUR) I1	0.60	0.090	0.79	0.79
LGT CP Sustainable Strategy 3 Years (USD) PB	0.39	0.145	0.64	0.64
LGT CP Sustainable Strategy 3 Years (CHF) PB	0.39	0.145	0.64	0.64
LGT CP Sustainable Strategy 3 Years (EUR) PB	0.39	0.145	0.64	0.64
LGT CP Sustainable Strategy 4 Years (EUR) B	1.40	0.250	1.74	1.74
LGT CP Sustainable Strategy 4 Years (EUR) I1	0.65	0.090	0.84	0.84
LGT CP Sustainable Strategy 4 Years (USD) PB	0.42	0.145	0.66	0.66

Name	Management Fee Rate in %	Operation Fee Rate in %	TER 1 in %	TER 2 in %
LGT CP Sustainable Strategy 4 Years (CHF) PB	0.42	0.145	0.66	0.66
LGT CP Sustainable Strategy 4 Years (EUR) PB	0.42	0.145	0.66	0.66
LGT CP Sustainable Strategy 5 Years (EUR) B	1.50	0.250	1.85	1.85
LGT CP Sustainable Strategy 5 Years (EUR) I1	0.70	0.090	0.90	0.90
LGT CP Sustainable Strategy 5 Years (USD) PB	0.45	0.145	0.70	0.70
LGT CP Sustainable Strategy 5 Years (CHF) PB	0.45	0.145	0.70	0.70
LGT CP Sustainable Strategy 5 Years (EUR) PB	0.45	0.145	0.70	0.70

The costs and commissions charged on the management of the sub-funds are disclosed using the internationally recognized indicator "Total Expense Ratio (TER)". This ratio expresses the sum of all costs and commissions charged on an ongoing basis to the sub-fund's assets (operating expenses) taken retrospectively as a percentage of the sub-fund's assets.

The TER is calculated using the "ongoing charges" calculation method according to CESR-Guideline, taking account of the TER of investments in target funds if the present sub-fund's are also substantially invested in target funds. Insofar as performance-related remuneration ("performance fee") was applicable to the period under report, this shall also be reported separately as a percentage of the average net assets. In this case, TER2 shall be reported in addition to TER1, corresponding to the sum of TER1 as well as the percentage share of the performance fee.

Remuneration for the depositary fees and other remuneration as specified by internal regulations

"Depositary fees" in the statement of income are part of the operations fee and in accordance with the constituent documents, are charged in total and recognized accordingly in the accounts. In order to comply with the legal requirement for the minimum breakdown of expenses, the operations fee has been split into the expense items "depositary fees" and "other remuneration as specified by internal regulations".

Transaction costs

The sub-funds will bear any and all incidental costs in connection with the investment, reinvestment or divestment of investments. This contains transaction costs including brokerage commissions and dealer mark-ups, mark-downs and spreads. The sub-funds additionally bear any external costs, i.e. third-party fees incurred through the sale and purchase of investments. Such costs will be set off directly against the purchase price or sales value of the relevant investments.

Name	Currency	Amount
LGT CP GIM Balanced	USD	28,553.31
LGT CP GIM Growth	USD	32,276.43
LGT CP Alpha Indexing Fund	CHF	15,087.76
LGT CP Sustainable Strategy 3 Years	EUR	38,937.26
LGT CP Sustainable Strategy 4 Years	EUR	36,895.31
LGT CP Sustainable Strategy 5 Years	EUR	27,896.96

Securities lending

The sub-funds shall not engage in securities lending transactions.

Derivatives coverage

Derivatives are used in accordance with the modified commitment approach. The corresponding limits were complied with as of 30 November 2023, resulting in the following values:

Name	Derivatives risk in % of the NAV	Overall risk in % of the NAV
LGT CP GIM Balanced	12.46	112.46
LGT CP GIM Growth	15.24	115.24
LGT CP Alpha Indexing Fund	5.82	105.82
LGT CP Sustainable Strategy 3 Years	10.04	110.04
LGT CP Sustainable Strategy 4 Years	12.25	112.25
LGT CP Sustainable Strategy 5 Years	15.71	115.71

Distribution of profit

No distributions are envisaged at present. The generated profits of the sub-funds and/or unit classes are reinvested.

Initial issue dates

Name	Date
LGT CP GIM Balanced	31.05.2023
LGT CP GIM Growth	31.05.2023
LGT CP Alpha Indexing Fund	31.05.2023
LGT CP Sustainable Strategy 3 Years	31.05.2023
LGT CP Sustainable Strategy 4 Years	31.05.2023
LGT CP Sustainable Strategy 5 Years	31.05.2023

Sustainability-Related Disclosure Requirements

For SFDR purposes, the Management Company considers that the sub-funds meet the criteria of an ESG Oriented Fund. The Management Company reserves the right to reassess this consideration at any time. If the Management Company determines at any future point that the sub-funds do not meet the criteria to qualify as an ESG Oriented Fund, the annexes relating to sub-funds and prospectus shall be updated accordingly.

Depositories

<i>LGT CP GIM Balanced</i>	<i>LGT CP GIM Growth</i>
BNP Paribas Fund Administration Services (Ireland) Ltd., Dublin	BNP Paribas Fund Administration Services (Ireland) Ltd., Dublin
CACEIS Investor Services Bank S.A., Dublin	CACEIS Investor Services Bank S.A., Dublin
CACEIS Investor Services Bank S.A., Zurich	CACEIS Investor Services Bank S.A., Zurich
LGT Bank Ltd., Vaduz	LGT Bank Ltd., Vaduz
M M Warburg Luxembourg SA, Luxembourg	M M Warburg Luxembourg SA, Luxembourg
Morgan Stanley Int. plc.	Morgan Stanley Int. plc.
SIX SIS AG, Zurich	SIX SIS AG, Zurich
UBS AG, Zurich	UBS AG, Zurich

*LGT CP Alpha Indexing Fund**LGT CP Sustainable Strategy 3 Years*

BNP Paribas Fund Administration Services (Ireland) Ltd., Dublin	BNP Paribas Fund Administration Services (Ireland) Ltd., Dublin
CACEIS Investor Services Bank S.A., Dublin	CACEIS Investor Services Bank S.A., Dublin
CACEIS Investor Services Bank S.A., Zurich	CACEIS Investor Services Bank S.A., Zurich
International Fund Services & Asset Management S.A., Luxembourg	Citibank NA, Singapore
LGT Bank Ltd., Vaduz	DB Deutsche Bank AG, Frankfurt am Main
M M Warburg Luxembourg SA, Luxembourg	DB Deutsche Bank SAE, Barcelona
SIX SIS AG, Zurich	Deutsche Bank AG, Amsterdam
UBS AG, Zurich	EC Euroclear Bank, Brussels
UBS Switzerland AG (H O), Zurich	LGT Bank Ltd., Vaduz
	M M Warburg Luxembourg SA, Luxembourg
	Morgan Stanley Int. plc.
	MUFG Bank, Ltd., Tokyo
	SIX SIS AG, Zurich
	Skandinaviska Enskilda Banken, Copenhagen
	Standard Chartered Bank (Hong Kong) Ltd., Hong Kong
	UBS AG, Zurich

*LGT CP Sustainable Strategy 4 Years**LGT CP Sustainable Strategy 5 Years*

BNP Paribas Fund Administration Services (Ireland) Ltd., Dublin	BNP Paribas Fund Administration Services (Ireland) Ltd., Dublin
CACEIS Investor Services Bank S.A., Dublin	CACEIS Investor Services Bank S.A., Dublin
CACEIS Investor Services Bank S.A., Zurich	CACEIS Investor Services Bank S.A., Zurich
Citibank NA, Singapore	Citibank NA, Singapore
DB Deutsche Bank AG, Frankfurt am Main	DB Deutsche Bank AG, Frankfurt am Main
DB Deutsche Bank SAE, Barcelona	DB Deutsche Bank SAE, Barcelona
Deutsche Bank AG, Amsterdam	Deutsche Bank AG, Amsterdam
LGT Bank Ltd., Vaduz	LGT Bank Ltd., Vaduz
M M Warburg Luxembourg SA, Luxembourg	M M Warburg Luxembourg SA, Luxembourg
Morgan Stanley Int. plc.	Morgan Stanley Int. plc.
MUFG Bank, Ltd., Tokyo	MUFG Bank, Ltd., Tokyo
SIX SIS AG, Zurich	SIX SIS AG, Zurich
Skandinaviska Enskilda Banken, Copenhagen	Skandinaviska Enskilda Banken, Copenhagen
Standard Chartered Bank (Hong Kong) Ltd., Hong Kong	Standard Chartered Bank (Hong Kong) Ltd., Hong Kong
UBS AG, Zurich	UBS AG, Zurich

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