



Annual Report

LGT Funds SICAV

Investment company with variable capital
under the laws of Liechtenstein

LGT Capital Partners (FL) Ltd.

As of 30 April 2023

Audited Annual Report as of 30 April 2023

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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 Funds 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

Depositary

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

Asset manager

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

With partial delegation for the following sub-funds:

LGT Fixed Maturity Bond Fund 2023

LGT Fixed Maturity Bond Fund 2024

LGT Fixed Maturity Bond Fund 2026

LGT Fixed Maturity Bond Fund 2025

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

Administrator

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

Auditor

PricewaterhouseCoopers Ltd., Birchstrasse 160, 8050 Zurich, Switzerland

Paying agent and authorized distributor in Liechtenstein

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

Information and sales

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

Phone +423 235 11 22

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

Contact in Germany

Paying and information agent

Landesbank Baden-Wuerttemberg, Am Hauptbahnhof 2, 70173 Stuttgart, Germany

Contact in Austria

Erste Bank der oesterreichischen Sparkassen Ltd., Am Belvedere 1, 1100 Vienna, Austria

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Name	Liechtenstein	Austria	Denmark	Finland	France	Germany	Iceland	Italy	Norway	Singapore	Sweden	Switzerland	United Kingdom
LGT Sustainable Money Market Fund (CHF)	X	X				X		X		X ¹		X	
LGT Sustainable Money Market Fund (EUR)	X	X				X		X		X ¹		X	
LGT Sustainable Money Market Fund (USD)	X	X				X		X		X ¹		X	
LGT Sustainable Bond Fund Global Inflation Linked	X	X	X	X	X	X	X	X	X	X ¹	X	X	X
LGT EM LC Bond Fund	X	X	X	X	X	X	X	X	X	X ¹	X	X	X
LGT Sustainable Bond Fund Global	X	X	X	X	X	X	X	X	X	X ¹	X	X	X
LGT Sustainable Bond Fund Global Hedged	X	X				X		X		X ¹		X	X
LGT Sustainable Equity Fund Europe	X	X				X		X		X ¹		X	
LGT Sustainable Equity Fund Global	X	X	X	X	X	X	X	X	X	X ¹	X	X	X
LGT Fixed Maturity Bond Fund 2023	X									X ¹		X	
LGT Fixed Maturity Bond Fund 2024	X							X		X ¹		X	
LGT Fixed Maturity Bond Fund 2026	X	X						X		X ¹		X	
LGT Fixed Maturity Bond Fund 2025	X									X ¹		X	

¹ only for institutional investors

Notices to investors and general information

Notices

Notice from 28 December 2022

LGT Capital Partners (FL) Ltd. as the Management Company of LGT Funds SICAV (the "UCITS") has resolved the several changes and amendments to the UCITS V Articles of Association including Annexes relating to Sub-Funds and Prospectus (collectively the "UCITS Documentation").

Any amendments are published in detail on the website of the LAFV Liechtenstein Investment Fund Association (www.lafv.li) as the publication outlet of the UCITS.

The Financial Market Authority of Liechtenstein (the "FMA") has approved the amendments to the UCITS Documentation as of 12 December 2022. The UCITS Documentation entered into force on 30 December 2022.

Updated version of the UCITS Documentation is available on the website www.lafv.li as well as on www.lgtcp.com/en/regulatory-information.

ISINs

The prospectus of the UCITS includes the following sub-funds/unit classes:

LGT Sustainable Money Market Fund (CHF)	LGT Sustainable Money Market Fund (EUR)	LGT Sustainable Money Market Fund (USD)	LGT Sustainable Bond Fund Global Inflation Linked
LI0015327682 (CHF) B	LI0015327740 (EUR) B	LI0015327757 (USD) B	LI0114576429 (EUR) A
LI0036240328 (CHF) I1	LI0036240435 (EUR) I1	LI0036240542 (USD) I1	LI0148578011 (CHF) A
LI0247153419 (CHF) C	LI0247153435 (EUR) C	LI0247153450 (USD) C	LI0148578029 (GBP) A
LI0134096960 (CHF) IM	LI0134096978 (EUR) IM	LI0134096986 (USD) IM	LI0148578003 (USD) A
			LI0017755534 (EUR) B
			LI0148578045 (CHF) B
			LI0148578052 (GBP) B
			LI0148578037 (USD) B
			LI0021090100 (EUR) I1
			LI0148578078 (CHF) I1
			LI0148578086 (GBP) I1
			LI0148578060 (USD) I1
			LI0247154680 (EUR) C
			LI0247154706 (CHF) C
			LI0247154730 (GBP) C
			LI0247154698 (USD) C
			LI1204229861 (EUR) CA
			LI1204229846 (CHF) CA
			LI1204229853 (USD) CA
			LI0036240674 (EUR) IM

LGT EM LC Bond Fund		LGT Sustainable Bond Fund Global		LGT Sustainable Bond Fund Global Hedged		LGT Sustainable Equity Fund Europe	
LI0133634696	(EUR) A	LI0106892867	(EUR) A	LI0148577930	(USD) A	LI0015327906	B
LI0133634704	(USD) A	LI0106892909	(EUR) B	LI0313093135	(GBP) A	LI0021089474	I1
LI0133634662	(EUR) B	LI0148578094	(CHF) B	LI0015327872	(USD) B	LI0247156099	C
LI0133634688	(CHF) B	LI0148578110	(GBP) B	LI0148577955	(CHF) B	LI0134097059	IM
LI0133634670	(USD) B	LI0148578102	(USD) B	LI0148577948	(EUR) B		
LI0133634712	(EUR) I1	LI0106892917	(EUR) I1	LI0148577963	(GBP) B		
LI0133634738	(CHF) I1	LI0148578128	(CHF) I1	LI0358651862	(USD) B1		
LI0133634720	(USD) I1	LI0148578144	(GBP) I1	LI0021089292	(USD) I1		
LI0247154748	(EUR) C	LI0148578136	(USD) I1	LI0148577989	(CHF) I1		
LI0247154821	(CHF) C	LI0247156115	(EUR) C	LI0148577971	(EUR) I1		
LI0247154813	(USD) C	LI0247156123	(CHF) C	LI0148577997	(GBP) I1		
LI0133634746	(EUR) IM	LI0247156156	(GBP) C	LI0247153591	(USD) C		
		LI0247156131	(USD) C	LI0247154623	(CHF) C		
		LI0106892933	(EUR) IM	LI0247153617	(EUR) C		
				LI0247154631	(GBP) C		
				LI0134097042	(USD) IM		

LGT Sustainable Equity Fund Global		LGT Fixed Maturity Bond Fund 2023		LGT Fixed Maturity Bond Fund 2024		LGT Fixed Maturity Bond Fund 2026	
LI0326854382	(GBP) A	LI0459575598	(USD) A	LI0511147535	(USD) A	LI1136437905	(USD) A
LI1109509946	(USD) A	LI0459575614	(USD) IM	LI0511147576	(USD) IM	LI1136437913	(USD) IM
LI0106892966	(EUR) B						
LI0148540441	(CHF) B						
LI0148540482	(GBP) B						
LI0148540466	(USD) B						
LI0358651847	(USD) B1						
LI0106893006	(EUR) I1						
LI0148540458	(CHF) I1						
LI0148540490	(GBP) I1						
LI0148540474	(USD) I1						
LI0247154839	(EUR) C						
LI0247155042	(CHF) C						
LI0247155083	(GBP) C						
LI0247155075	(USD) C						
LI0106893030	(EUR) IM						

LGT Fixed Maturity Bond Fund 2025

LI1220142239	(USD) A
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Deadlines

Valuation day

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 (with the consent of the depositary) determine and notify in advance to unitholders, and the end of the financial year.

LGT Sustainable Money Market Fund (CHF), LGT Sustainable Money Market Fund (EUR), LGT Sustainable Money Market Fund (USD): Every business day or such other day or days as the UCITS or the management company may (with the consent of the depositary) determine and notify in advance to unitholders, and the end of the financial year.

Subscription day

At least weekly, on the first business day of the week, and/or such other days determined from time to time by the UCITS or the management company.

LGT Sustainable Money Market Fund (CHF), LGT Sustainable Money Market Fund (EUR), LGT Sustainable Money Market Fund (USD): Any valuation day and/or such other days determined from time to time by the UCITS or the management company.

LGT Fixed Maturity Bond Fund 2023, LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025: At least once per month, on the first business day of the month, and/or such other days determined from time to time by the UCITS or the management company.

Subscription deadline

Until 14:00 (CET) on the subscription day.

LGT EM LC Bond Fund, LGT Fixed Maturity Bond Fund 2023, LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025: Until 14:00 (CET) one business day prior to the subscription day.

Subscription payment day

Within two settlement days of the base currency of the particular unit class following the subscription day or such other days determined from time to time by the UCITS or the management company.

Redemption day

At least weekly, on the first business day of the week, and/or such other days determined from time to time by the UCITS or the management company.

LGT Sustainable Money Market Fund (CHF), LGT Sustainable Money Market Fund (EUR), LGT Sustainable Money Market Fund (USD): Any valuation day and/or such other days determined from time to time by the UCITS or the management company.

LGT Fixed Maturity Bond Fund 2023, LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025: At least once per month, on the first business day of the month, and/or such other days determined from time to time by the UCITS or the management company.

Redemption deadline

Until 14:00 (CET) on the redemption day.

LGT EM LC Bond Fund: Until 14:00 (CET) one business day prior to the redemption day.

LGT Fixed Maturity Bond Fund 2023, LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025: Until 14:00 (CET) five business days prior to the redemption day.

Redemption payment day

Within two settlement days of the base currency of the particular unit class following the redemption day or such other days determined from time to time by the UCITS or the management company.

Conversion day

At least weekly, on the first business day of the week, and/or such other days determined from time to time by the UCITS or the management company.

LGT Sustainable Money Market Fund (CHF), LGT Sustainable Money Market Fund (EUR), LGT Sustainable Money Market Fund (USD): Any valuation day and/or such other days determined from time to time by the UCITS or the management company.

LGT Fixed Maturity Bond Fund 2023, LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025: At least once per month, on the first business day of the month, and/or such other days determined from time to time by the UCITS or the management company.

Conversion deadline

Until 14:00 (CET) on the conversion day.

LGT EM LC Bond Fund, LGT Fixed Maturity Bond Fund 2023, LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025: Until 14:00 (CET) one business day prior to the conversion day.

Commissions

Maximum subscription fee

Money Market Funds and Bond Funds: 3%

Equity Funds and LGT Fixed Maturity Bond Funds: 5%

Maximum redemption fee

Money Market Funds, Bond Funds and Equity Funds: None

LGT Fixed Maturity Bond Funds: 2%

Maximum conversion fee

CHF 100.00 or equivalent

UCITS domicile

The UCITS domicile is Vaduz, Liechtenstein.

Financial year

The financial year of the UCITS commences on 1 May and ends on 30 April.

Information to unitholders

The publication outlet of the UCITS is the website of the LAFV (www.lafv.li), where any and all notices to the unitholders, including notices regarding any amendments to the UCITS documentation, will be published.

The net asset value and net asset value per unit will be published on the LAFV website.

The annual and semi-annual reports will be made available, free of charge, to the unitholders at the registered offices of the management company and the depositary as well as on the LAFV website.

In Switzerland, all communications to the investors will be published via the electronic platform www.fundinfo.com.

Investors can obtain the prospectus, the key information (KID), the articles of association and the annual and semi-annual reports (as soon as they have been issued) free of charge from the representative in Switzerland.

Activity report

LGT Sustainable Money Market Fund (CHF)

The uncertainties of the US rate hike cycle and Russia's attack on Ukraine intensified further at the beginning of the reporting period. In addition, China's adherence to its strict lockdown policy further fueled fears of a recession. It also became clear that inflation would remain at very high levels or even rise further, forcing most central banks to raise interest rates faster and more rigorously. This outlook was confirmed in June, when most central banks officially announced that they would continue to tighten monetary policy accordingly. The current combination of monetary, geopolitical and coronal policies is reinforcing inflationary dynamics while at the same time hampering economic growth. In the shadow of this increasingly stagflationary economic outlook – falling growth coupled with high inflation – bonds posted their biggest losses in decades. Energy prices continued to rise, supported by geopolitics, while industrial metals prices fell on rising recession fears. In the changing macroeconomic environment, shifting from inflationary to recessionary fears, global interest rates are showing large daily fluctuations due to uncertainty about the economic outlook and the response of central banks. Finally, US 10-year yields climbed above 3% and German 10-year Bunds rose almost 80 basis points to 1.33%. The Swiss National Bank (SNB) started with its first hike in this interest rate cycle by raising the SNB policy rate by half a percentage point to -0.25% to counter increased inflationary pressure. In June, after spreads in peripheral EU countries widened sharply within a few days, the ECB called for an emergency meeting to discuss the risk of fragmentation. The announcement to work on an “anti-fragmentation instrument” triggered a rally, and the 10-year spread between Italy and German Bunds narrowed again from 240 basis points to well below 200 basis points. In the credit space, the rise in uncertainties and global macro risks led to a continued and indiscriminate, widening of spreads across all sectors and all ratings segments. While 1Q earnings season was better than expected, it was clear that things have started to deteriorate sharply in 2Q for many corporates, as evidenced by a few headline grabbing outlook revisions from US and EU corporates in the tech and retail sectors.

In terms of positioning we started out with a duration of 0.32 years and a yield to maturity of -0.50%. We gradually reduced duration to 0.26 ahead of the SNB decision in June. As a result, the portfolios yield to maturity after years in negative territory finally increased to almost zero by the end of June 2022.

In the third quarter, global bond yields have been on a wild ride and showed significant increase in volatility. During the quarter, markets were moved by the ongoing trend in big rate hikes from major global central banks, surprising inflation data, elections in the UK and Italy and finally interventions by governments and central banks. The strong rise in nominal government bond yields was mainly driven by the sharp surge in real yields, while break-even rates declined in most markets. Looking more closely, all 10-year yields in the developed government bond segment except for Canadian ones had risen, in some cases significantly. British and Italian yields in particular, with increases of 186 and 126 basis points, led to horrendous price losses in the respective bond markets. Renewed inflationary pressure and a slowing economic momentum also led the SNB decision to further tighten its monetary policy with a big rate hike of 0.75% to a new SNB policy rate of 0.5%.

Preparing for further rate hikes of the SNB we continued to reduce duration during the course of the third quarter to 0.22 by the end of September 2022.

As 2022 progressed, there were repeated fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in real estate prices in China, could lead to a global recession. On the other hand, the prospect that such a development could tame inflation and soften the interest rate outlook has always been a source of confidence. However, optimism increasingly dominated in the fourth quarter: while the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves in December. With regards to the rhetoric that indicates the future monetary policy, the BoE followed a more dovish approach, the ECB was on the rather hawkish side, while the US Fed landed in between the two. China surprisingly announced the end of its zero-COVID policy shortly before the end of the year. For its part, Europe benefited from the fact that local natural gas prices were significantly lower in the fourth quarter than in late summer, which somewhat eased previous concerns about the energy crisis. Most G10 bond yields rose significantly in the fourth quarter, with the exception of UK yields, which fell by 42 basis points in the 10-

year maturity. Global yield curves were mixed, flattening significantly in Europe and in the shorter segment in the US, but steepening in longer maturities and in the UK. The 10-year Swiss sovereign bond yields increased by almost 45 basis points to 1.60% by the end of the year, the 1-year maturity segment rose by approximately 40 basis points to 1%.

Towards the end of the year, we started to reinvest our upcoming maturities in instruments with a maturity of ten to twelve months to lock in higher interest rates at the longer end of our universe. Thanks to reinvestment opportunities at higher interest rate levels, the yield to maturity of the fund increased to 1%.

Despite the significantly improved prospects for a cyclical recovery in the year 2023, the pattern of fluctuating market sentiment that we had seen in 2022 continued in the first few months of the new year. Interest rates trended higher and credit spreads tightened until around mid-February. By early March, however, reality had caught up with the markets. As investor panic spread rapidly, two US regional banks had to be taken over by deposit insurance within days of each other, Credit Suisse ceased to exist as an independent company, and the major central banks took steps to restore liquidity and confidence. Expectations for future US key interest rates fell particularly sharply, with many investors now anticipating a turnaround in rates next summer. In April, financial market developments were dominated by uncertainties about the major policy rates path, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since the beginning of 2023, global 10-year yields experienced a rollercoaster ride and closed clearly lower than at end of December 2022 except Japan and the UK, which traded flat to slightly higher. Within the few months of 2023 a flattening of the Swiss sovereign yield curve was visible, with the 10-year yield closing clearly lower than 2022 too.

In terms of positioning we kept our duration around +/-0.30 during the first months of 2023.

The LGT Sustainable Money Market Fund (CHF) invested in high quality money market instruments and short-term corporate bonds issued by fundamentally solid issuers worldwide. The portfolio is fully currency hedged. Investments are mostly done in CHF, which is the reference currency of the fund. We opportunistically bought bonds in foreign currency, taking advantage of attractive currency hedges. In line with the regulatory requirement, we always held at least 7.5% of daily liquid assets and additional 7.5% of weekly liquid assets in our portfolio. Due to the strong rise in global yields, the yield to maturity of the portfolio increased from -0.50% to 1.48% at the end of the reporting period. During the course of the reporting period we remained cautious concerning credit selection. We kept exposure towards supranational bonds, sovereign and government guaranteed bonds as well as defensive corporate sectors, and allocated very selective on a single name level. Our credit quality assessment methodology led to a prudent selection of issuers. We gradually increased and maintained our internal ESG score and committed our portfolio to be net zero aligned. Our ESG approach is fully integrated into our investment process and acts as an additional layer of risk management.

In the period under review the LGT Sustainable Money Market Fund (CHF) B class posted a performance of -0.21%.

LGT Sustainable Money Market Fund (EUR)

The uncertainties of the US rate hike cycle and Russia's attack on Ukraine intensified further at the beginning of the reporting period. In addition, China's adherence to its strict lockdown policy further fueled fears of a recession. It also became clear that inflation would remain at very high levels or even rise further, forcing most central banks to raise interest rates faster and more rigorously. This outlook was confirmed in June, when most central banks officially announced that they would continue to tighten monetary policy accordingly. The current combination of monetary, geopolitical and coronal policies is reinforcing inflationary dynamics while at the same time hampering economic growth. In the shadow of this increasingly stagflationary economic outlook – falling growth coupled with high inflation – bonds posted their biggest losses in decades. Energy prices continued to rise, supported by geopolitics, while industrial metals prices fell on rising recession fears. In the changing macroeconomic environment, shifting from inflationary to recessionary fears, global interest rates are showing large daily fluctuations due to uncertainty about the economic outlook and the response of central banks. Finally, US 10-year yields climbed above 3% and German 10-year Bunds rose almost 80 basis points to 1.33%. In the short maturity buckets, the

German treasury bill yield in the 1-year segment increased more than 60 basis points to 0.38%. In June, after spreads in peripheral EU countries widened sharply within a few days, the ECB called for an emergency meeting to discuss the risk of fragmentation. The announcement to work on an “anti-fragmentation instrument” triggered a rally, and the 10-year spread between Italy and German Bunds narrowed again from 240 basis points to well below 200 basis points. In the credit space, the rise in uncertainties and global macro risks led to a continued and indiscriminate, widening of spreads across all sectors and all ratings segments. While 1Q earnings season was better than expected, it was clear that things have started to deteriorate sharply in 2Q for many corporates, as evidenced by a few headline grabbing outlook revisions from US and EU corporates in the tech and retail sectors.

In terms of positioning we started out with a duration of 0.32 and gradually reduced it to 0.26 during the first two months of the reporting period. During that time the portfolios yield to maturity increased from -0.42% to -0.14%, still remaining in slightly negative territory by the end of June 2022.

In the third quarter, global bond yields have been on a wild ride and showed significant increase in volatility. During the quarter, markets were moved by the ongoing trend in big rate hikes from major global central banks, surprising inflation data, elections in the UK and Italy and finally interventions by governments and central banks. The strong rise in nominal government bond yields was mainly driven by the sharp surge in real yields, while break-even rates declined in most markets. Looking more closely, all 10-year yields in the developed government bond segment except for Canadian ones had risen, in some cases significantly. British and Italian yields in particular, with increases of 186 and 126 basis points, led to horrendous price losses in the respective bond markets. At the short end of the curve German treasury bill yields increased significantly, moving upwards in an almost parallel shift of approx. 125 basis points in the 3-month to the 1-year segment.

Ahead of the ECBs first hike of this interest rate cycle we again reduced duration and reduced it even during the third quarter to 0.17 by the end of September 2022. Thanks to reinvestment opportunities at higher interest rate levels, the yield to maturity of the fund gradually increased to 0.65%.

As 2022 progressed, there were repeated fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in real estate prices in China, could lead to a global recession. On the other hand, the prospect that such a development could tame inflation and soften the interest rate outlook has always been a source of confidence. However, optimism increasingly dominated in the fourth quarter: while the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves in December. With regards to the rhetoric that indicates the future monetary policy, the BoE followed a more dovish approach, the ECB was on the rather hawkish side, while the US Fed landed in between the two. China surprisingly announced the end of its zero-COVID policy shortly before the end of the year. For its part, Europe benefited from the fact that local natural gas prices were significantly lower in the fourth quarter than in late summer, which somewhat eased previous concerns about the energy crisis. Most G10 bond yields rose significantly in the fourth quarter, with the exception of UK yields, which fell by 42 basis points in the 10-year maturity. Global yield curves were mixed, flattening significantly in Europe and in the shorter segment in the US, but steepening in longer maturities and in the UK. The short end of the German treasury bill curve continued to move upwards, again in an almost parallel fashion between 80 and 90 basis points, the pushing the 1-year segment to above 2.5%.

Towards the end of the year, we started to reinvest our upcoming maturities in instruments with a maturity of ten to twelve months to lock in higher interest rates at the longer end of our universe, as the interest rate curve was quite steep at the very short end.

Despite the significantly improved prospects for a cyclical recovery in the year 2023, the pattern of fluctuating market sentiment that we had seen in 2022 continued in the first few months of the new year. Interest rates trended higher and credit spreads tightened until around mid-February. By early March, however, reality had caught up with the markets. As investor panic spread rapidly, two US regional banks had to be taken over by deposit insurance within days of each other, Credit Suisse ceased to exist as an independent company, and the major central banks took steps to restore liquidity and confidence. Expectations for future US key interest rates fell particularly sharply, with many investors now anticipating a

turnaround in rates next summer. In April, financial market developments were dominated by uncertainties about the major policy rates path, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since the beginning of 2023, global 10-year yields experienced a rollercoaster ride and closed clearly lower than end of December 2022 except Japan and the UK, which traded flat to slightly higher. In the first few months of 2023 there was further upward pressure on the German treasury bill yields up to 1 year. This time the move was more pronounced in the 1-month space which increased by 140 basis points to almost 2.5%, leading to a flattening of the 1-month to 12-months treasury bill curve.

In terms of positioning, we kept our duration around 0.35 during the first months of 2023.

The LGT Sustainable Money Market Fund (EUR) invested in high quality money market instruments and short-term corporate bonds issued by fundamentally solid issuers worldwide. The portfolio is fully currency hedged. Investments are mostly done in EUR, which is the reference currency of the fund. We opportunistically bought bonds in foreign currency, taking advantage of attractive currency hedges. In line with the regulatory requirement, we always held at least 7.5% of daily liquid assets and additional 7.5% of weekly liquid assets in our portfolio. Due to the strong rise in global yields, the yield to maturity of the portfolio increased from -0.42% to 3.08% at the end of the reporting period. During the course of the reporting period we remained cautious concerning credit selection. We kept exposure towards supranational bonds, most liquid treasury bills and government guaranteed bonds as well as defensive corporate sectors and allocated very selective on a single name level. Our credit quality assessment methodology led to a prudent selection of issuers. We gradually increased and maintained our internal ESG score and committed our portfolio to be net zero aligned. Our ESG approach is fully integrated into our investment process and acts as an additional layer of risk management.

In the period under review the LGT Sustainable Money Market Fund (EUR) B class posted a performance of 0.37%.

LGT Sustainable Money Market Fund (USD)

The uncertainties of the US rate hike cycle and Russia's attack on Ukraine intensified further at the beginning of the reporting period. In addition, China's adherence to its strict lockdown policy further fueled fears of a recession. It also became clear that inflation would remain at very high levels or even rise further, forcing most central banks to raise interest rates faster and more rigorously. This outlook was confirmed in June, when most central banks officially announced that they would continue to tighten monetary policy accordingly. The current combination of monetary, geopolitical and coronal policies is reinforcing inflationary dynamics while at the same time hampering economic growth. In the shadow of this increasingly stagflationary economic outlook – falling growth coupled with high inflation – bonds posted their biggest losses in decades. Energy prices continued to rise, supported by geopolitics, while industrial metals prices fell on rising recession fears. In the changing macroeconomic environment, shifting from inflationary to recessionary fears, global interest rates are showing large daily fluctuations due to uncertainty about the economic outlook and the response of central banks. Finally, US 10-year yields climbed above 3% and German 10-year Bunds rose almost 80 basis points to 1.33%. On the short end of the curve, the 3-month segment of the USD treasury bill increased by 80 basis points to 1.65% while the 1-year segment increased to 2.75%. In June, after spreads in peripheral EU countries widened sharply within a few days, the ECB called for an emergency meeting to discuss the risk of fragmentation. The announcement to work on an “anti-fragmentation instrument” triggered a rally, and the 10-year spread between Italy and German Bunds narrowed again from 240 basis points to well below 200 basis points. In the credit space, the rise in uncertainties and global macro risks led to a continued and indiscriminate, widening of spreads across all sectors and all ratings segments. While 1Q earnings season was better than expected, it was clear that things have started to deteriorate sharply in 2Q for many corporates, as evidenced by a few headline grabbing outlook revisions from US and EU corporates in the tech and retail sectors.

In terms of positioning, we started out with a low duration of 0.19 and a yield to maturity of 0.73% with a conservative portfolio construction having exposure to US treasury bills as well as highly rated liquid short-term bonds.

In the third quarter, global bond yields have been on a wild ride and showed significant increase in volatility. During the quarter, markets were moved by the ongoing trend in big rate hikes from major global central banks, surprising inflation data, elections in the UK and Italy and finally interventions by governments and central banks. All 10-year yields in the developed government bond segment except for Canadian ones had risen, in some cases significantly. British and Italian yields in particular, with increases of 186 and 126 basis points, led to horrendous price losses in the respective bond markets. In the money market space, investors tried to minimize price losses, leading to an elevated demand for the very short maturity segment prompting US treasury bill valuations to be rich.

In terms of positioning, we kept duration at low levels of around 0.25. Price losses due to the strong upward pressure in global yields were visible in short-term bonds too. But due to the nature of a short-term instrument, this allowed to make use of higher reinvestment opportunities very fast.

As 2022 progressed, there were repeated fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in real estate prices in China, could lead to a global recession. On the other hand, the prospect that such a development could tame inflation and soften the interest rate outlook has always been a source of confidence. However, optimism increasingly dominated in the fourth quarter: while the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves in December. With regards to the rhetoric that indicates the future monetary policy, the BoE followed a more dovish approach, the ECB was on the rather hawkish side, while the US Fed landed in between the two. China surprisingly announced the end of its zero-COVID policy shortly before the end of the year. For its part, Europe benefited from the fact that local natural gas prices were significantly lower in the fourth quarter than in late summer, which somewhat eased previous concerns about the energy crisis. Most G10 bond yields rose significantly in the fourth quarter, with the exception of UK yields, which fell by 42 basis points in the 10-year maturity. Global yield curves were mixed, flattening significantly in Europe and in the shorter segment in the US, but steepening in longer maturities and in the UK. On the short end of the curve, the 3-month US treasury bill segment increased strongly by 110 basis points to 4.35% while the 1-year segment rose by 70 basis points to above 4.7%.

In terms of positioning, in November and December we reinvested our upcoming maturities in instruments with a maturity of ten to twelve months i.e. towards the longer end of our investable universe and therefore increased our portfolio duration to 0.39.

Despite the significantly improved prospects for a cyclical recovery in the year 2023, the pattern of fluctuating market sentiment that we had seen in 2022 continued in the first few months of the new year. Interest rates trended higher and credit spreads tightened until around mid-February. By early March, however, reality had caught up with the markets. As investor panic spread rapidly, two US regional banks had to be taken over by deposit insurance within days of each other, Credit Suisse ceased to exist as an independent company, and the major central banks took steps to restore liquidity and confidence. Expectations for future US key interest rates fell particularly sharply, with many investors now anticipating a turnaround in rates next summer. In April, financial market developments were dominated by uncertainties about the major policy rates path, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since the beginning of 2023, global 10-year yields experienced a rollercoaster ride and closed clearly lower than at end of December 2022 except Japan and the UK, which traded flat to slightly higher. On the short end of the curve, the 3-month US treasury bill segment increased almost 70 basis points to above 5% while the 1-year segment remained basically unchanged at 4.75%.

In terms of positioning in the first quarter of 2023 we reinvested upcoming maturities in instruments maturing within the next three to six months and therefore naturally reduced duration to 0.30 again by end of April 2023.

The LGT Sustainable Money Market Fund (USD) invested in high quality money market instruments and short-term corporate bonds issued by fundamentally solid issuers worldwide. The portfolio is fully currency hedged. Investments are mostly done in USD, which is the reference currency of the fund. We opportunistically bought bonds in foreign currency, taking advantage of attractive currency hedges. In line with the regulatory requirement, we always held at least 7.5% of daily liquid assets and

additional 7.5% of weekly liquid assets in our portfolio. Due to the strong rise in global yields, the yield to maturity of the portfolio increased steadily from 0.73% to 5% at the end of the reporting period. During the course of the reporting period, we remained cautious concerning credit selection. We kept exposure towards supranational bonds, most liquid treasury bills and government guaranteed bonds as well as defensive corporate sectors and allocated very selective on a single name level. Our credit quality assessment methodology led to a prudent selection of issuers. We gradually increased and maintained our internal ESG score and committed our portfolio to be net zero aligned. Our ESG approach is fully integrated into our investment process and acts as an additional layer of risk management.

In the period under review the LGT Sustainable Money Market Fund (USD) B class posted a performance of 2.4%.

LGT Sustainable Bond Fund Global Inflation Linked

The uncertainties of the US rate hike cycle and Russia's attack on Ukraine intensified further at the beginning of the reporting period. In addition, China's adherence to its strict lockdown policy further fueled fears of a recession. It also became clear that inflation would remain at very high levels or even rise further, forcing most central banks to raise interest rates faster and more rigorously. This outlook was confirmed in June, when most central banks officially announced that they would continue to tighten monetary policy accordingly. The current combination of monetary, geopolitical and coronal policies is reinforcing inflationary dynamics while at the same time hampering economic growth. In the shadow of this increasingly stagflationary economic outlook – falling growth coupled with high inflation – bonds posted their biggest losses in decades. From a fixed income asset class perspective, inflation-linked bonds with similar maturities underperformed government bonds due to the sharp decline in break-even rates and the risk-off environment, while corporate bonds were the worst performers. Energy prices continued to rise, supported by geopolitics, while industrial metals prices fell on rising recession fears. In the changing macroeconomic environment, shifting from inflationary to recessionary fears, global interest rates are showing large daily fluctuations due to uncertainty about the economic outlook and the response of central banks. However, global break-even rates slumped in some cases significantly, particularly in June due to weaker commodity prices.

In terms of positioning, we reduced UK duration to an underweight and improved the overall ESG score by adding Denmark and participating in the inaugural linker green bond from France in May. At the beginning of June, we increased the short duration in UK linkers and later in the month, we cut underweight duration in the US and UK by half ahead of the FOMC and BOE meeting.

In the third quarter, global bond yields have been on a wild ride and showed significant increase in volatility. The Ice BofA MOVE Index of US Treasury option volatility reached the second highest reading in the post-global financial crises period. During the quarter, markets were moved by the ongoing trend in big rate hikes from major global central banks, surprising inflation data, elections in the UK and Italy and finally interventions by governments and central banks. After the new UK government delivered a big fiscal expansion package in September, front-end gilt yields rose more than 100 basis points within a few days and long-bonds sold-off dramatically. As a result, the Bank of England announced unlimited long-dated bond purchases and postponed the quantitative tightening to the end of October. The strong rise in nominal government bond yields was mainly driven by the sharp surge in real yields, while break-even rates declined in most markets. In particular, benchmark real yields were significantly higher for the quarter except in Japan. Above all, Italian, British, US, French and Danish real yields rose by over 100 basis points over the quarter. This resulted in an increase in the real yield of the benchmark index by 132 basis points. Inflation expectations have developed unevenly but have declined overall. In New Zealand and Sweden, the declines in 10-year break-even inflation rates have been significant, amounting to more than 50 basis points. On the other hand, the BOE's intervention led to an outlier in inflation expectations in the UK, with an increase of 47 basis points. In this environment, the UK was again by far the worst linker market, whereas Japan was the best.

In terms of positioning, in July we implemented our active markets views towards the new Bloomberg World Government Inflation Linked Bonds 1-10-year benchmark. Later in the month, we reduced EUR duration via Bobl and Schatz futures. In August, we further reduced duration in the UK via the 7-10-year maturity segment and in Germany by selling Bund futures. In September, we added a new linker line in the high ESG rated country Denmark and increased the allocation to the French

linker green bond. Ahead of the FOMC meeting, we reduced short duration positioning in the US and neutralized it at month-end. In Europe, we reduced the underweight by 0.2 year via adjustments on the 5:10-year curve flattening trade and closed the short duration gap in the UK.

As 2022 progressed, there were repeated fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in real estate prices in China, could lead to a global recession. On the other hand, the prospect that such a development could tame inflation and soften the interest rate outlook has always been a source of confidence. However, optimism increasingly dominated in the fourth quarter: while the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves in December. With regards to the rhetoric that indicates the future monetary policy, the BoE followed a more dovish approach, the ECB was on the rather hawkish side, while the US Fed landed in between the two. The biggest surprise (in terms of timing) was Bank of Japan's decision to widen the trading band target to +/- 0.5% (previously +/- 0.25%) on 10-year bond yields. China surprisingly announced the end of its zero-COVID policy shortly before the end of the year. For its part, Europe benefited from the fact that local natural gas prices were significantly lower in the fourth quarter than in late summer, which somewhat eased previous concerns about the energy crisis. Index real yields closed the quarter mixed, significantly higher in Europe, while lower in the US and Australia. Inflation expectations as measured by 10-year breakeven rates rose in most markets, while falling in the UK, Sweden, Japan and Canada. From a performance perspective, the best market was Italy slightly ahead of Australia and the UK, while Denmark showed a negative total return number and performed worst.

At the beginning of the fourth quarter, we rebalanced UK duration to neutral after the sell-off mid-October and later after the U-turn in the UK budget discussion increased it to an overweight of 0.2 year. Towards end of October, we neutralized EUR duration and USD real yield duration. Hereby we increased the overall portfolio duration to an overweight. In November, we reduced the underweight in Italy by half as the 10-year Bund-BTP spread has fallen below the 200-basis points threshold. Further, we pioneered in investing in two new supranational inflation-linked green bonds and increased UK and US linker duration. As a result, the portfolio's duration at year-end was about 0.5 year above the benchmark.

Despite the significantly improved prospects for a cyclical recovery in the year 2023, the pattern of fluctuating market sentiment that we had seen in 2022 continued in the first few months of the new year. Interest rates trended higher and credit spreads tightened until around mid-February. By early March, however, reality had caught up with the markets. As investor panic spread rapidly, two US regional banks had to be taken over by deposit insurance within days of each other, Credit Suisse ceased to exist as an independent company, and the major central banks took steps to restore liquidity and confidence. Expectations for future US key interest rates fell particularly sharply, with many investors now anticipating a turnaround in rates next summer. In April, financial market developments were dominated by uncertainties about the major policy rates path, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since beginning of the year 2023, real yields on the benchmark indexes experienced a rollercoaster ride and closed clearly lower than end of December 2022 except Sweden and the UK. In mid-March, inflation-linked bonds struggled, and break-even inflation rates fell due to the risk-off environment. The US 10-year break-even inflation rate fell to 2.08%, the lowest level since early 2021, before bouncing back to 2.2%, while the 2-year fell from over 3% and closed the reporting period at 2.2%.

In terms of positioning, we reduced US duration by 0.12 years via a long breakeven trade ahead of the US Fed meeting, hereby neutralizing the overall US duration. In February, we reduced the US yield curve flattening strategy and sold the out of benchmark exposure in the US 10-year plus maturity segment. As a result, the US duration moved to underweight. In the US and EU, we repositioned the portfolio and switched out of the 7-10 into the 1-5-year maturity segment. In April, we increased US real yield duration to minus 0.2 years versus benchmark as the 6-month sideways trend channel was broken. Finally sold the entire AUD exposure and reduced UK duration to minus 0.25 years versus benchmark via nominal futures.

The LGT Sustainable Bond Fund Global Inflation Linked class (EUR) B posted a negative return of - 3.10%. During this period, the strong inflation offset was not able to compensate for the negative contribution from rising yields. From an ESG perspective, France issued the first green inflation-linked government bond in 2022 and hopefully there will be imitators in

the future. The bond's rationale relies on the capital allocated to green expenditures which is adjusted to the daily inflation reference index. In the end, this inflation-linked green bond will fund environmental expenditures, while protecting investors against the risk of inflation according to Agence France Trésor (AFT). As a strong ESG supporter and investor, we welcome these types of developments and integration of climate-related phenomena into sustainable financial products. At the end of the reporting period the share of sustainable bonds in the portfolio was about 12%.

LGT EM LC Bond Fund

The strong sell-off experienced since the initiation of the war between Russia and Ukraine at the end of February continued well into summer. Fears of recession in developed countries, higher inflation, tighter monetary policies globally, China growth slowdown partly due to still strict COVID restrictions but also real estate sector weakness and geopolitical events were the dominant themes during the beginning of the reporting period. These drivers kept global risk appetite under pressure and the US dollar on a strengthening path. Official sources like IMF, having already earlier downgraded their growth forecasts, in July further lowered their estimates for 2023 and next year. Since the Russia's invasion into Ukraine, inflation has been the major topic as well as a headache for global central banks as there has been both demand and supply driven inflation worries. Higher commodity prices were the clearest driver for supply driven inflation uncertainty but also pent-up demand after two years of Covid restrictions had its expected impact. In this difficult environment local emerging market debt saw a continuous slide lower. Central and Eastern Europe was again the worst performing region, hit by a double whammy of currency weakness and rapidly rising yields. Latin America struggled to a similar degree although the weakness was more focused on the FX side. Asia was again the best performing region although inflationary pressures were starting to mount. The sentiment however turned around sharply mid-July and risky assets saw a strong rally driving them almost to the same levels as where the period began. The sharp turn came after a period of extreme investor bearishness and was triggered partly by investors focusing more on the possibility that the Fed would pivot in its hiking cycle. The illiquidity during the holiday season partly explained the strong rebound in asset prices as risk sentiment improved.

The positive sentiment completely turned in mid-August as inflation pressures continued to mount and economic activity remained unexpectedly resilient. This forced central bankers globally to step up hawkish rhetorics and follow it up with further rate hikes. Earlier, markets had already started to price in rate cuts by mid next year, but the expectations that inflation is more of a structural problem forced markets to reverse their assumptions. The fear that central banks would choose to fight inflation at the expense of growth proved poisonous for riskier assets. The bearish sentiment into quarter end led equity markets to drop to year lows. Local emerging market debt saw a similar pattern with initial strength turning into weakness and reaching year to day lows at quarter end. This was especially true against USD as the relentless strengthening of the greenback continued throughout the quarter. Turkey was able to perform exceptionally well during the period despite inflation sharply accelerating above 80% as the central bank stuck to its unorthodox monetary policy of cutting interest rates. Yields on Turkish bonds dropped from 23% to almost 12%, resulting in an almost 30% gain. Foreign ownership of bonds is however only around 1%, as the risk of capital controls and highly negative real rates didn't attract buying interest. Colombia on the other hand performed very poorly with markets continued to be roiled by the election of the left-wing president Gustavo Petro. The uncertainty concerning the political agenda and fiscal prudence resulted in losses in both FX and bonds.

Coming into the third quarter the extreme bearishness got relief from the better than expected US inflation number released in November. On the back of this markets started pricing in a less aggressive Fed, leading to broad based gains in risky assets and global yields correcting lower. Markets started questioning the FEDs resolve to hike rates much further, especially given the signs of a global economic cool down evident in various leading indicators. US 10Y government yields dropped by more than 75bps at the same time as the US dollar sold off heavily. Some more dovish comments from FED board members further boosted the markets, as did the abrupt and totally unexpected ending of zero covid policy in China in the beginning of December. The market moves were possibly exaggerated by the low liquidity coming into the end of the year and some investors already re-positioning for the new year. The strong sentiment continued throughout January. Local emerging market debt tightly followed the pattern seen in other risky assets. On the back of lower core rates the average yield on emerging market local debt decreased by over 80bps from its highs during the quarter. The at least temporary reversal of USD strength also boosted the FX return component of the asset class. Egypt bucked this positive trend and was by far the

worst performing country with a negative performance exceeding 22%. This was almost purely driven by losses in the currency, as bond prices remained stable. The increased in energy and food prices (especially wheat of which Egypt is a large importer) led to spiraling inflation, which the central bank was somewhat unwilling to fight with aggressive enough rate hikes. Foreign investors have substantially cut their exposures to Egypt, removing a key funding source and reducing FX reserves for the country. Against this backdrop Egypt was forced to devalue its currency in March 2022 and then again in October of 2022. Regardless of the IMF program put in place in December markets remain skeptical about the prospects of the country and its ability to avoid a third devaluation inside of a year.

After the initial euphoria early in the year, boosted by the China re-opening and hopes for an early end of the monetary policy tightening cycle, the sentiment however quickly turned in February with the higher than expected inflation print in the US. This led markets to quickly price in additional hikes as well as the Fed staying at the higher terminal rate for a longer period, leading to a rapid rise in global yields. Risk sentiment whiplashed and risky assets across the board were priced lower. The US dollar experienced a bout of strength, partially reversing its losses during the last months, but later gave up all the gains. Market uncertainty increased significantly towards the end of the quarter as financial sector stress picked up in the US, but later spreading also to European banks. Bank runs resulted in the largest failures in US banks since 2008 and the loss of investor confidence in Credit Suisse forced the Swiss authorities to hastily engineer a takeover of the bank by its rival UBS. Bank stress placed central banks in a difficult situation regarding the continuation of their monetary tightening. Local emerging market debt tightly followed the pattern seen in other risky assets. The initial euphoria in January quickly turned to weakness in February, where markets gave back 2/3 of their gains. Easing of concerns regarding the banking sector drove a strong rally at the end of the quarter, surpassing the highs seen in beginning of February. The average yield on emerging market local debt stayed pretty much unchanged, although it fluctuated wildly at the end of the reporting period. The best performing country was Colombia after having struggled since the election of far-left president Petro in June 2022. There was not so much positive development in the country, rather some of the worst fears being priced out. It has proved challenging for Petro's government to be able to push through most of their more market unfriendly legislation, soothing investor fears. Egypt was once again by far the worst performing country.

The LGT EM LC Bond Fund (EUR) B posted a positive return of 2.20% in the reporting period. In relative returns, the fund outperformed its benchmark by 0.37%.

LGT Sustainable Bond Fund Global

The uncertainties of the US rate hike cycle and Russia's attack on Ukraine intensified further at the beginning of the reporting period. In addition, China's adherence to its strict lockdown policy further fueled fears of a recession. It also became clear that inflation would remain at very high levels or even rise further, forcing most central banks to raise interest rates faster and more rigorously. This outlook was confirmed in June, when most central banks officially announced that they would continue to tighten monetary policy accordingly. The current combination of monetary, geopolitical and coronal policies is reinforcing inflationary dynamics while at the same time hampering economic growth. In the shadow of this increasingly stagflationary economic outlook – falling growth coupled with high inflation – bonds posted their biggest losses in decades. From a fixed income asset class perspective, inflation-linked bonds with similar maturities underperformed government bonds due to the sharp decline in break-even rates and the risk-off environment, while corporate bonds were the worst performers. Energy prices continued to rise, supported by geopolitics, while industrial metals prices fell on rising recession fears. In the changing macroeconomic environment, shifting from inflationary to recessionary fears, global interest rates are showing large daily fluctuations due to uncertainty about the economic outlook and the response of central banks. Finally, US 10-year yields climbed above 3% and German 10-year Bunds rose almost 80 basis points to 1.33%. In June, after spreads in peripheral EU countries widened sharply within a few days, the ECB called for an emergency meeting to discuss the risk of fragmentation. The announcement to work on an "anti-fragmentation instrument" triggered a rally, and the 10-year spread between Italy and German Bunds narrowed again from 240 basis points to well below 200 basis points. Due to the strong upward pressure in global yields, the BOJ was forced to conduct a series of unlimited fixed-rate purchase operations to defend its yield target on 10-year JGB's. In the credit space, the rise in uncertainties and global macro risks led to a continued and indiscriminate, widening of spreads across all sectors and all ratings segments. While 1Q earnings season was better than expected, it is

clear that things have started to deteriorate sharply in 2Q for many corporates, as evidenced by a few headline grabbing outlook revisions from US and EU corporates in the tech and retail sectors.

In terms of positioning, we implemented a 5/30-year yield curve steepener in the US. To improve our ESG rating, we participated in the first linker green bond from France at the end of May. In June, we reduced our underweight in Italy by half as the 10-year credit spread over Germany approached 240 basis points. In addition, we neutralized the short positioning in France versus Germany and at the end of June. We further reduced corporate holdings on the back of our defensive allocation stance, notably Financials sectors and 3-5yr and 7-10yr maturities. Finally, we have increased the FX position in USD and reduced the JPY exposure.

In the third quarter, global bond yields have been on a wild ride and showed significant increase in volatility. The Ice BofA MOVE Index of US Treasury option volatility reached the second highest reading in the post-global financial crises period. During the quarter, markets were moved by the ongoing trend in big rate hikes from major global central banks, surprising inflation data, elections in the UK and Italy and finally interventions by governments and central banks. After the new UK government delivered a big fiscal expansion package in September, front-end gilt yields rose more than 100 basis points within a few days and long-bonds sold-off dramatically. As a result, the Bank of England announced unlimited long-dated bond purchases and postponed the quantitative tightening to the end of October. The strong rise in nominal government bond yields was mainly driven by the sharp surge in real yields, while break-even rates declined in most markets. Looking more closely, all 10-year yields in the developed government bond segment except for Canadian ones had risen, in some cases significantly. British and Italian yields in particular, with increases of 186 and 126 basis points, led to horrendous price losses in the respective bond markets. Inflation expectations have developed unevenly but have declined overall. In particular, in New Zealand and Sweden, the declines in 10-year breakeven inflation rates have been substantial, exceeding 50 basis points. On the other hand, BoE intervention led to an outlier in inflation expectations in the UK, registering a 47 basis point increase. In this risk-averse environment, government bonds outperformed corporate bonds.

In terms of positioning, we implemented a flattening strategy in the 5/10-year maturity range in the Eurozone via Bobl/Bund futures. In August, we reduced duration in UK by 0.2 years to a level below the benchmark. Later in the month, we sold all Italian government bonds as the 10-year BTP-Bund spread moved toward 200 basis points. In early September, we reduced our underweight in the UK. Ahead of the September FOMC meeting, we shifted part of our US TIPS exposure from the 7- to 8-year to the 3-year maturity segment and closed the 0.4 years USD duration underweight. Finally, at the end of the quarter, we took profits from the UK short duration position and neutralized it. In the credit segment we have reduced exposure in the financial sector. Despite the higher exposure to industrials and utilities, the overall corporate exposure has remained stable. On the FX side, we reduced the active allocation to USD from 3% to 1.5% in July. Further, we went 2% short GBP in July and took profits on this position in September.

As 2022 progressed, there were repeated fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in real estate prices in China, could lead to a global recession. On the other hand, the prospect that such a development could tame inflation and soften the interest rate outlook has always been a source of confidence. However, optimism increasingly dominated in the fourth quarter: while the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves in December. With regards to the rhetoric that indicates the future monetary policy, the BoE followed a more dovish approach, the ECB was on the rather hawkish side, while the US Fed landed in between the two. The biggest surprise (in terms of timing) was Bank of Japan's decision to widen the trading band target to +/- 0.5% (previously +/- 0.25%) on 10-year bond yields. China surprisingly announced the end of its zero-COVID policy shortly before the end of the year. For its part, Europe benefited from the fact that local natural gas prices were significantly lower in the fourth quarter than in late summer, which somewhat eased previous concerns about the energy crisis. Most G10 bond yields rose significantly in the fourth quarter, with the exception of UK yields, which fell by 42 basis points in the 10-year maturity. Global yield curves were mixed, flattening significantly in Europe and in the shorter segment in the US, but steepening in longer maturities and in the UK. From a regional perspective, European countries, with the exception of the UK and Italy, underperformed the dollar bloc. British bonds recovered from the sell-off caused by the mini-budget and political fiasco, while Bund/BTP spreads narrowed despite the election victory of far-

right candidate Giorgia Meloni. 10-year market-based inflation expectations rose in most markets, while in the UK they fell sharply by 54 basis points. In this risk-off environment, corporate bonds and linkers outperformed government bonds.

In terms of positioning, we increased the inflation-linked bond quota in the government bond segment back to 21% by buying 1% of UK linkers after the mid-October sell-off. Furthermore, we increased UK duration to 0.2 years versus the benchmark after the UK government did a U-turn on its tax plans. At month-end, we neutralized EUR duration after yields rose above technical resistance. In November, we shifted 2% US TIPS into UK inflation-linked bonds, reduced the underweight in Italy to 0.1 year, and increased the US duration to 0.2 years overweight. In December, we reduced duration in the JPY curve in two steps to active minus 1 year and finally sold 5-year Bobl futures to reduce EUR duration to minus 0.25 years. In the credit segment, we kept our sector allocation overall stable and only selectively added green bonds, for example from the industrials sectors. On the FX side, we closed our active positions and finished the year with an FX allocation in-line with the benchmark.

Despite the significantly improved prospects for a cyclical recovery in the year 2023, the pattern of fluctuating market sentiment that we had seen in 2022 continued in the first few months of the new year. Interest rates trended higher and credit spreads tightened until around mid-February. By early March, however, reality had caught up with the markets. As investor panic spread rapidly, two US regional banks had to be taken over by deposit insurance within days of each other, Credit Suisse ceased to exist as an independent company, and the major central banks took steps to restore liquidity and confidence. Expectations for future US key interest rates fell particularly sharply, with many investors now anticipating a turnaround in rates next summer. In April, financial market developments were dominated by uncertainties about the major policy rates path, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since beginning of the year 2023, global 10-year yields experienced a rollercoaster ride and closed clearly lower than end of December 2022 except Japan and the UK, which traded flat to slightly higher. In mid-March, inflation-linked bonds struggled, and break-even inflation rates fell due to the risk-off environment. The US 10-year break-even inflation rate fell to 2.08%, the lowest level since early 2021, before bouncing back to 2.2%, while the 2-year fell from over 3% and closed the reporting period at 2.2%.

In terms of positioning, towards the end of January, we neutralized USD duration and reduced EUR duration to -0.5 years versus the benchmark due to deteriorating technical momentum. Additionally, in February we took profits from our longer duration in the UK and neutralized this active positioning. With the turmoil in the US banking sector and the triggered flight into government bonds, we also reduced the duration underweight in the Eurozone to benchmark levels. Towards the end of the quarter, we added a US 7/30 steepener position and reduced duration in the EUR 10+ maturity bracket by 0.25 years. Regarding our corporate allocation, we reduced the corporates quote over the quarter by around 2%, notably in the banks, industrials and utilities sectors.

Overall, in the period under review the LGT Sustainable Bond Fund Global (EUR) B class generated an absolute return of -8.34%.

From an ESG market perspective, the year kicked off exceptionally strong with GSS+ issuance reaching almost USD 119bn (88% more than previous year). With the threatened Russian invasion of Ukraine energy price spiked and drove high inflation. Rising interest rates rapidly hit the debt market, and issuance in all categories of bonds declined in 2022. This extended to bonds bearing thematic labels (-24% year over year). GSS+ deals contributed 5% to total debt market volumes, the same as in 2021. As a strong ESG supporter and investor, we increased the share of sustainable bonds in the portfolio to almost 60% and kept a strategic underweight in mining and oil & gas companies. In addition, we focus on solid industry leaders in the respective sectors.

LGT Sustainable Bond Fund Global Hedged

The uncertainties of the US rate hike cycle and Russia's attack on Ukraine intensified further at the beginning of the reporting period. In addition, China's adherence to its strict lockdown policy further fueled fears of a recession. It also became clear

that inflation would remain at very high levels or even rise further, forcing most central banks to raise interest rates faster and more rigorously. This outlook was confirmed in June, when most central banks officially announced that they would continue to tighten monetary policy accordingly. The current combination of monetary, geopolitical and coronal policies is reinforcing inflationary dynamics while at the same time hampering economic growth. In the shadow of this increasingly stagflationary economic outlook – falling growth coupled with high inflation – bonds posted their biggest losses in decades. From a fixed income asset class perspective, inflation-linked bonds with similar maturities underperformed government bonds due to the sharp decline in break-even rates and the risk-off environment, while corporate bonds were the worst performers. Energy prices continued to rise, supported by geopolitics, while industrial metals prices fell on rising recession fears. In the changing macroeconomic environment, shifting from inflationary to recessionary fears, global interest rates are showing large daily fluctuations due to uncertainty about the economic outlook and the response of central banks. Finally, US 10-year yields climbed above 3% and German 10-year Bunds rose almost 80 basis points to 1.33%. In June, after spreads in peripheral EU countries widened sharply within a few days, the ECB called for an emergency meeting to discuss the risk of fragmentation. The announcement to work on an “anti-fragmentation instrument” triggered a rally, and the 10-year spread between Italy and German Bunds narrowed again from 240 basis points to well below 200 basis points. Due to the strong upward pressure in global yields, the BOJ was forced to conduct a series of unlimited fixed-rate purchase operations to defend its yield target on 10-year JGB’s. In the credit space, the rise in uncertainties and global macro risks led to a continued and indiscriminate, widening of spreads across all sectors and all ratings segments. While 1Q earnings season was better than expected, it is clear that things have started to deteriorate sharply in 2Q for many corporates, as evidenced by a few headline grabbing outlook revisions from US and EU corporates in the tech and retail sectors.

In terms of positioning, we implemented a 5/30-year yield curve steepener in the US. To improve our ESG rating, we participated in the first linker green bond from France at the end of May. In June, we reduced our underweight in Italy by half as the 10-year credit spread over Germany approached 240 basis points. In addition, we neutralized the short positioning in France versus Germany and at the end of June, we increased the linker quota further by adding 1% UK.

In the third quarter, global bond yields have been on a wild ride and showed significant increase in volatility. The Ice BofA MOVE Index of US Treasury option volatility reached the second highest reading in the post-global financial crises period. During the quarter, markets were moved by the ongoing trend in big rate hikes from major global central banks, surprising inflation data, elections in the UK and Italy and finally interventions by governments and central banks. After the new UK government delivered a big fiscal expansion package in September, front-end gilt yields rose more than 100 basis points within a few days and long-bonds sold-off dramatically. As a result, the Bank of England announced unlimited long-dated bond purchases and postponed the quantitative tightening to the end of October. The strong rise in nominal government bond yields was mainly driven by the sharp surge in real yields, while break-even rates declined in most markets. Looking more closely, all 10-year yields in the developed government bond segment except for Canadian ones had risen, in some cases significantly. British and Italian yields in particular, with increases of 186 and 126 basis points, led to horrendous price losses in the respective bond markets. Inflation expectations have developed unevenly but have declined overall. In particular, in New Zealand and Sweden, the declines in 10-year breakeven inflation rates have been substantial, exceeding 50 basis points. On the other hand, BoE intervention led to an outlier in inflation expectations in the UK, registering a 47 basis point increase. In this risk-averse environment, government bonds outperformed corporate bonds.

In terms of positioning, we implemented a flattening strategy in the 5/10-year maturity range in the Eurozone via Bobl/Bund futures. Later in July, we increased the inflation-linked bond quota to 21% by investing in the UK and Spain. In August, we reduced duration in UK by 0.2 years to a level below the benchmark. Later in the month, we sold all Italian government bonds as the 10-year BTP-Bund spread moved toward 200 basis points. In early September, we reduced our underweight in the UK. Ahead of the September FOMC meeting, we shifted part of our US TIPS exposure from the 7- to 8-year to the 3-year maturity segment and closed the 0.4 years USD duration underweight. Finally, at the end of the quarter, we took profits from the UK short duration position and neutralized it.

As 2022 progressed, there were repeated fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in real estate prices in China, could lead to a global recession. On the other hand, the prospect that

such a development could tame inflation and soften the interest rate outlook has always been a source of confidence. However, optimism increasingly dominated in the fourth quarter: while the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves in December. With regards to the rhetoric that indicates the future monetary policy, the BoE followed a more dovish approach, the ECB was on the rather hawkish side, while the US Fed landed in between the two. The biggest surprise (in terms of timing) was Bank of Japan's decision to widen the trading band target to +/- 0.5% (previously +/- 0.25%) on 10-year bond yields. China surprisingly announced the end of its zero-COVID policy shortly before the end of the year. For its part, Europe benefited from the fact that local natural gas prices were significantly lower in the fourth quarter than in late summer, which somewhat eased previous concerns about the energy crisis. Most G10 bond yields rose significantly in the fourth quarter, with the exception of UK yields, which fell by 42 basis points in the 10-year maturity. Global yield curves were mixed, flattening significantly in Europe and in the shorter segment in the US, but steepening in longer maturities and in the UK. From a regional perspective, European countries, with the exception of the UK and Italy, underperformed the dollar bloc. British bonds recovered from the sell-off caused by the mini-budget and political fiasco, while Bund/BTP spreads narrowed despite the election victory of far-right candidate Giorgia Meloni. 10-year market-based inflation expectations rose in most markets, while in the UK they fell sharply by 54 basis points. In this risk-on environment, corporate bonds and linkers outperformed government bonds.

In terms of positioning, we increased the inflation-linked bond quota in the government bond segment back to 21% by buying 1% of UK linkers after the mid-October sell-off. Furthermore, we increased UK duration to 0.2 years versus the benchmark after the UK government did a U-turn on its tax plans. At month-end, we neutralized EUR duration after yields rose above technical resistance. In November, we shifted 2% US TIPS into UK inflation-linked bonds, reduced the underweight in Italy to 0.1 year, and increased the US duration to 0.2 years overweight. In December, we reduced duration in the JPY curve in two steps to active minus 1 year and finally sold 5-year Bobl futures to reduce EUR duration to minus 0.25 years. The underweight duration (active -0.9 years) in emerging markets, especially China, remained unchanged during the period.

Despite the significantly improved prospects for a cyclical recovery in the year 2023, the pattern of fluctuating market sentiment that we had seen in 2022 continued in the first few months of the new year. Interest rates trended higher and credit spreads tightened until around mid-February. By early March, however, reality had caught up with the markets. As investor panic spread rapidly, two US regional banks had to be taken over by deposit insurance within days of each other, Credit Suisse ceased to exist as an independent company, and the major central banks took steps to restore liquidity and confidence. Expectations for future US key interest rates fell particularly sharply, with many investors now anticipating a turnaround in rates next summer. In April, financial market developments were dominated by uncertainties about the major policy rates path, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since beginning of the year 2023, global 10-year yields experienced a rollercoaster ride and closed clearly lower than end of December 2022 except Japan and the UK, which traded flat to slightly higher. In mid-March, inflation-linked bonds struggled, and break-even inflation rates fell due to the risk-off environment. The US 10-year break-even inflation rate fell to 2.08%, the lowest level since early 2021, before bouncing back to 2.2%, while the 2-year fell from over 3% and closed the reporting period at 2.2%.

In terms of positioning, we initially took advantage of new issue activity, further increasing the sustainability bond quota. In addition, we increased the quota in the consumer services and utilities sectors during the period under review, while reducing exposure to the financials segment. Towards the end of January, we neutralized USD duration and reduced EUR duration to -0.5 years versus the benchmark due to deteriorating technical momentum. Additionally, in February we took profits from our longer duration in the UK and neutralized this active positioning. With the turmoil in the US banking sector and the triggered flight into government bonds, we also reduced the duration in the Eurozone to benchmark levels. Towards the end of the month, we added a US 7/30-year steepener position and reduced duration in the EUR 10+ maturity bracket by 0.25 years.

Overall, in the period under review the LGT Sustainable Bond Fund Global Hedged (USD) B class generated an absolute return of -1.74%.

From an ESG market perspective, the year kicked off exceptionally strong with GSS+ issuance reaching almost USD 119bn (88% more than previous year). With the threatened Russian invasion of Ukraine energy price spiked and drove high inflation. Rising interest rates rapidly hit the debt market, and issuance in all categories of bonds declined in 2022. This extended to bonds bearing thematic labels (-24% year over year). GSS+ deals contributed 5% to total debt market volumes, the same as in 2021. As a strong ESG supporter and investor, we increased the share of sustainable bonds in the portfolio to over 50% and kept a strategic underweight in mining and oil & gas companies. In addition, we focus on solid industry leaders in the respective sectors.

LGT Sustainable Equity Fund Europe

Investment objective

Mankind is facing large social, ecological and economical challenges, such as climate change and scarcity of resources. However, these challenges also open new opportunities, which we intend to leverage with our sustainability fund. The LGT Sustainable Equity Fund Europe (EUR) is an actively managed portfolio focusing on sustainability criteria and primarily investing in companies operating on a global scale. Its investment philosophy aims for long-term value creation and the enhancement of human well-being.

Investment strategy

The security selection reflects our quality-oriented investment approach, i.e. our securities are characterized by above-average profit margins, returns on investments and balance sheet strength. Those companies that do trade, in our opinion, to the largest valuation discount on their fair value are overweighted in our portfolio. The strategic addition of small- or mid-capitalized companies is an attractive yield pickup.

Market development

The past year was marked by major shifts in the macroeconomic and political landscape. One major dislocation came in the form of a sharp rise in inflation that was fanned by the unprecedented monetary and fiscal stimulus during the pandemic, the subsequent re-opening dynamics, and then further aggravated by the war in Ukraine. Central banks thus started to aggressively tighten financing conditions to restore price stability. This in turn led to a downward re-rating of financial assets across the board, to account for the higher interest rates as well as for the elevated economic and political uncertainty.

Later in the year, market sentiment gyrated between more pessimism and bouts of relief. On the one hand were the fears that the rapid liquidity withdrawal in the US, combined with an energy crisis in Europe and a property slump in China, could cause a global recession. But on the other, investors took comfort in the presumption that such a slowdown would tame inflation and soften the interest rate outlook.

This sentiment of relief came to fruition most markedly in the final quarter of 2022, when risk assets rallied around the world, as the US and European central banks indeed shifted to a policy of smaller interest rate increases and China decided to relax its hitherto strict Zero-COVID policy. Despite a strong finish, however, all equity indices posted losses for the full year, with emerging markets booking the biggest and European and Japanese equities the smallest losses on a currency-hedged basis. China's CSI 300 benchmark and the Nasdaq in the US suffered the largest setbacks.

Rising interest rates also weighed on duration risk, leading to a sell-off in bonds. Government bonds suffered the sharpest falls in their history, and credit spreads on corporate and emerging market bonds rose significantly. Exchange-traded real assets also offered no security as soaring real interest rates overshadowed the anti-inflationary properties of this asset class.

The prospects for the global economy improved in the first quarter of 2023: growth in the USA remained stable despite higher interest rates, Europe was able to avoid an energy crisis and China reopened its economy. Although inflation remained above central banks' targets, it has steadily declined, reducing fears of a possible recession and providing a tailwind

for financial markets. The market turmoil in March, triggered by the collapse of some regional banks in the US and UBS's rescue of Credit Suisse, was short-lived. The political decision-makers reacted quickly and managed to avoid a full-blown crisis of confidence. Investors welcomed the authorities' efforts to nip the problems in the bud and concluded that the systemic risk was low. However, this incident reinforced the trend of already tight lending standards as banks tightened the supply of credit.

As central banks continued to hike interest rates throughout the first quarter of 2023, market participants began to price in significant US interest rate cuts later in the year, further buoying risky assets. The first signs of stabilization in some leading indicators supported the expectation that inflation could be brought back under control without a deep recession ("soft landing").

In a year-on-year comparison, the European stock markets, as measured by the MSCI Europe NET TR (EUR) finished the period under review with a solid performance of 7.1%. As of end of April, major stock market indices (in local currency including dividends) performed as follows: FTSE 100 8.1% and Euro Stoxx 50 19.1%.

Investment Performance

In our view, the following factors drove the market development: 1) a surge in inflation not seen in western markets in the last 40 years 2) an unprecedented cycle of interest rate hikes by the world's major central banks, with the Fed interest rates by 425 basis points in just seven steps 3) a surge in energy costs as a result of Russia cutting supplies to Europe 4) the surprise reversal of China's tough Covid-19 measures at the end of the year 5) stress in the US banking system after customers withdrew their funds in a panic, which resulted in the bankruptcy of 3 medium-sized regional banks. On the positive side, however, consumer sentiment remained surprisingly resilient and they continued to spend, which supported economic growth.

The fund gained 2.92% (net of fees) during the reporting period, underperforming its benchmark, the MSCI Europe Net Total Return in EUR (7.06%). The contribution from sector allocation had been slightly positive and benefited from an underweight in health care and real estate, the latter which came under pressure from the significant rise in global interest rates. On the other hand, the underweight in consumer discretionary and industrials contributed negatively, with both sectors performing strongly on investors' hopes of a more benign economic outlook.

As in previous years, the stock selection effect was the largest contributor to our relative performance. In the reporting period, the contribution from stock selection was around -2.8 percent. The negative contribution was particularly concentrated in the health care, industrials and consumer discretionary sector, while the security selection effect from consumer staples and information technology holdings was positive.

The following holdings contributed positively to security selection: SAP (83bps), L'Oreal (78 bps), ING Groep (61 bps), Teamviewer (56 bps), Banco Santander (39 bps)

The following holdings contributed negatively to security selection: Roche (-59 bps), Kion (-63 bps), Hera (-79 bps), Capgemini (-104 bps), Grifols (-129 bps)

Portfolio Changes

In line with previous years and our investment philosophy, adjustments to sector weights are predominantly a result of our security selection process.

The weight of technology companies was further increased. The sector had been under severe performance pressure in late 2021/early 2022 due to 1) compression of valuation multiples because of rising interest rates and 2) negative earnings estimate revisions after the sector likely "earned too much" in the pandemic years of 2020 and 2021. We increased the position in SAP, which made further progress on transitioning towards a software-as-a-service revenue business model. Thanks to a constantly strong order intake, SAP offers a high visibility for its growth outlook and moved past a trough

operating margin in Q3 2022. The weighting in the non-cyclical consumer goods sector was also increased by the addition of Reckitt Benckiser. The UK-based, internationally active company benefits above all from a very strong brand portfolio in non-prescription health products, hygiene and nutritional supplements. The interim uncertainty caused by a CEO change did not change the solid earnings development and confirmation of a sales growth target of 3-5% for 2023. From our point of view, the share continues to trade at a very attractive level.

On the other hand, we reduced our position in utilities. Scottish & Southern Energy (SSE), based in the UK, remains very well positioned in the medium term for the development of offshore wind farms in the North Sea, one of the most attractive areas in the world. The same applies to the electrical transmission business, which remains attractive in the medium term with a 5-7% growth potential. We reduced the position in SSE after a strong share price performance reduced upside potential. We also reduced our weighting slightly in healthcare stocks by trimming our position in Grifols, a Spanish blood plasma production company, after its price recovered significantly due to strong volume growth. Within the financial sector, the position in Linea Directa has been completely sold, after the Spanish direct insurer faced margin pressure from increased competition and a normalization of loss rates. The position in Bankinter (Spanish lender) was also materially reduced. The bank remains well positioned for the mid-term, thanks to its strong position with affluent clients and historically low credit provisions. However, its high-rate sensitivity to interest rates might turn from a tailwind to a headwind once the ECB has reached peak rates. Following a very strong share price performance we took profits.

The portfolio is slightly defensively positioned, reflecting the uncertainty surrounding the deteriorating economic outlook, which we believe is not yet reflected in earnings expectations. We remain underweight the energy sector for sustainability reasons, but also think falling energy prices will weigh on the sector's future performance from a fundamental perspective. We have increased the weighting in the technology sector to a moderate overweight, although we recognize that further earnings revisions could be on the cards here as well. However, we think the bulk of the central bank rate hikes have happened, which should support valuation multiples. In addition, the sector still has solid growth potential in the medium term, as costs need to be cut and investments made in automation and digitalization. On the other hand, the portfolio is underweighted cyclical sectors like consumer discretionary and industrials. While investors were hopeful that a re-opening of China would well support the revenue outlook, we think that the strength of the EURO and signs of weakening economic activity in North America are not sufficiently reflect in consensus estimates.

The investment strategy implemented for this fund is classified as a financial product in accordance with Article 8 of the EU Sustainable Finance Disclosure Regulation (SFDR) because it pursues, among other things, ecological or social characteristics or a combination of these characteristics and the companies in which investments are made use methods in line with good corporate governance.

Market outlook and portfolio positioning

The disruption of normal economic activity triggered by COVID, the massive dose of monetary and fiscal stimulus provided during the pandemic, and finally geopolitical troubles caused a historic spike in inflation for most of the past two years, forcing policy makers to scramble to bring price pressures under control again. But for the coming year, the odds are that inflation will keep falling, with the question being how much further damage the accompanying economic slowdown, if not recession, will cause in financial markets. Another question relates to how long the Federal Reserve will hold interest rates at the current, relatively high levels.

Looking beyond economics, with national security and strategic interests now playing a greater role in trade and financial relations, geopolitical tensions will continue to linger – especially with regards to the great power rivalry between China and the US. However, here too, the coming quarters might bring a détente of sorts, as the West is preoccupied with the war in Ukraine, while China focuses on reemerging from its pandemic-related self-isolation, stabilizing its property sector, and restoring the confidence of international investors and businesses.

Thus, the coming 12 months may mark an important phase for risk assets in the transition from very high inflation of the recent past to a more normal macro environment.

At present, positive developments are still broadly neutralized by uncertainties. On the plus side, inflation is retreating from unusual levels, allowing the US Federal Reserve to end the tightening campaign and eventually to pivot toward supporting growth again. Secondly, China's economic recovery provides additional support to the global economy, both in terms of the global supply as well as the consumption of goods. On the negative side, monetary policy will remain tight for some time even after central banks stop hiking policy rates, which might keep fears of a deep recession in play for longer than recent stock market rallies suggest.

Moreover, the anticipated decline in US interest rates (which is also true for Euro-rates) is one of the largest that markets have ever discounted. If these rate cuts fail to materialize, the room for disappointment is large and financial markets could be negatively affected. When it comes to China, the reemergence from Zero-COVID faces challenges too. The expected bounce-back of pent-up demand is likely to prove more muted than in the West because the country did not provide comparable cyclical policy support during the pandemic. China is also dealing with an over-indebted property sector and unfavorable geopolitics, while the government is reluctant to add large new stimulus measures to support the economy.

In short, the coming year could still be stagflationary for much of time, with real growth looking modest when compared to inflation, financial conditions staying tight, and geopolitics remaining uncomfortable, which could negate the "soft landing" narrative. But with corporate earnings still sufficiently high, policy rate hikes ending, and long-term inflation expectations well-anchored around desired levels, the global economy could still avoid a major recession.

In view of the numerous factors of uncertainty, the stock markets have been surprisingly resilient. It should be noted that 2023 earnings estimates in Europe have been increased by 3% in the last 12 months while earnings expectation for global markets have been revised down by 6.5% over the same. Therefore, despite the relatively cheap valuation for European stocks, we would strike a tone of caution and don't expect the valuation multiple to meaningfully expand going forward. The portfolio remains defensively positioned overall, reflected in underweight positions in the financials, consumer discretionary and industrials sectors, while maintaining overweight positions consumer staples and utilities. We consider the overweight in technology stocks to be justified given the very solid balance sheets and the structural medium-term growth prospects.

In the environment of persistently restrictive monetary policy and the associated increased refinancing costs, we believe that the focus on solid corporate balance sheets remains essential.

LGT Sustainable Equity Fund Global

Investment objective

Mankind is facing large social, ecological and economical challenges, such as climate change and scarcity of resources. However, these challenges also open new opportunities, which we intend to leverage with our sustainability fund. The LGT Sustainable Equity Fund Global is an actively managed portfolio focusing on sustainability criteria and primarily investing in companies operating on a global scale. Its investment philosophy aims for long-term value creation and the enhancement of human well-being.

Investment strategy

The security selection reflects our quality-oriented investment approach, i.e. our securities are characterized by above-average profit margins, returns on investments and balance sheet strength. Those companies that do trade, in our opinion, to the largest valuation discount on their fair value are overweighted in our portfolio. The strategic addition of small- or mid-capitalized companies is an attractive yield pickup.

Market development

The past year was marked by major shifts in the macroeconomic and political landscape. One major dislocation came in the form of a sharp rise in inflation that was fanned by the unprecedented monetary and fiscal stimulus during the pandemic, the subsequent re-opening dynamics, and then further aggravated by the war in Ukraine. Central banks thus started to

aggressively tighten financing conditions to restore price stability. This in turn led to a downward re-rating of financial assets across the board, to account for the higher interest rates as well as for the elevated economic and political uncertainty.

Later in the year, market sentiment gyrated between more pessimism and bouts of relief. On the one hand were the fears that the rapid liquidity withdrawal in the US, combined with an energy crisis in Europe and a property slump in China, could cause a global recession. But on the other, investors took comfort in the presumption that such a slowdown would tame inflation and soften the interest rate outlook.

This sentiment of relief came to fruition most markedly in the final quarter of 2022, when risk assets rallied around the world, as the US and European central banks indeed shifted to a policy of smaller interest rate increases and China decided to relax its hitherto strict Zero-COVID policy. Despite a strong finish, however, all equity indices posted losses for the full year, with emerging markets booking the biggest and European and Japanese equities the smallest losses on a currency-hedged basis. China's CSI 300 benchmark and the Nasdaq in the US suffered the largest setbacks.

Rising interest rates also weighed on duration risk, leading to a sell-off in bonds. Government bonds suffered the sharpest falls in their history, and credit spreads on corporate and emerging market bonds rose significantly. Exchange-traded real assets also offered no security as soaring real interest rates overshadowed the anti-inflationary properties of this asset class.

The prospects for the global economy improved in the first quarter of 2023: growth in the USA remained stable despite higher interest rates, Europe was able to avoid an energy crisis and China reopened its economy. Although inflation remained above central banks' targets, it has steadily declined, reducing fears of a possible recession and providing a tailwind for financial markets. The market turmoil in March, triggered by the collapse of some regional banks in the US and UBS's rescue of Credit Suisse, was short-lived. The political decision-makers reacted quickly and managed to avoid a full-blown crisis of confidence. Investors welcomed the authorities' efforts to nip the problems in the bud and concluded that the systemic risk was low. However, this incident reinforced the trend of already tight lending standards as banks tightened the supply of credit.

As central banks continued to hike interest rates throughout the first quarter of 2023, market participants began to price in significant US interest rate cuts later in the year, further buoying risky assets. The first signs of stabilization in some leading indicators supported the expectation that inflation could be brought back under control without a deep recession ("soft landing").

In a year-on-year comparison, the global stock markets, as measured by the MSCI World NET TR (EUR), closed slightly weaker, mainly driven by the weak development of most currencies against the euro. The various stock indices (in local currency including dividends) achieved the following returns in the reporting period: S&P500 +2.6%, MSCI Europe +7.1%, NIKKEI +9.9% and MSCI Emerging Markets LC -3.9%.

Investment performance

In our view, the following factors drove the market development: 1) a surge in inflation not seen in western markets in the last 40 years 2) an unprecedented cycle of interest rate hikes by the world's major central banks, with the Fed interest rates by 425 basis points in just seven steps 3) a surge in energy costs as a result of Russia cutting supplies to Europe 4) the surprise reversal of China's tough Covid-19 measures at the end of the year 5) stress in the US banking system after customers withdrew their funds in a panic, which resulted in the bankruptcy of 3 medium-sized regional banks. On the positive side, however, consumer sentiment remained surprisingly resilient and they continued to spend, which supported economic growth.

The fund performance was -4.53% for the period under review, underperforming its benchmark, the MSCI World Net Total Return in EUR (-1.41%). Both the contribution from sector allocation and stock selection were negative. In the former, the underweight in oil and gas stocks, in which the fund has no position for reasons of sustainability, weighed on performance. In addition, the slight overweight in real estate stocks, which came under pressure from the significant rise in global interest

rates, had a negative effect. On the other hand, the underweight in financial stocks and the overweight in technology stocks had a positive effect. The former has recently come under pressure in the wake of panicked outflows of customer funds from US regional banks, while the latter benefited from better-than-expected earnings reports.

As in previous years, the stock selection effect was the largest contributor to our relative performance. In the reporting period, the contribution from stock selection was around -1.6 percent. The negative contribution was particularly concentrated in the technology, financials and basic materials sectors, while positive contribution came from holdings in consumer discretionary, industrials and real estate.

The following holdings contributed positively to security selection: Haemonetics (+126 bps), Paccar (+79 bps), SAP (+63 bps), Teamviewer (+60 bps), ING Groep (+48 bps)

The following holdings contributed negatively to security selection: Newmont (-62 bps), KeyCorp (-78 bps), Grifols (-83 bps), Cognizant Technology Solutions (-106 bps), Akamai Technologies (-111 bps)

Portfolio Changes

In line with previous years and our investment philosophy, adjustments to sector weights are predominantly a result of our security selection process.

The weight of technology companies was further increased. The sector had been under severe performance pressure in late 2021/early 2022 due to 1) compression of valuation multiples because of rising interest rates and 2) negative earnings estimate revisions after the sector likely “earned too much” in the pandemic years of 2020 and 2021. We initiated a new position in Intuit, a US-based tax and accounting software company for small and medium-sized businesses, primarily based in the US. The company's products are “essential for survival” and 80% of segment revenue is subscription-based, which should allow for resilient earnings performance even in a mild recession scenario. We also initiated a new position in Taiwan Semiconductor (TSMC), the leading maker of high-performance computer chips. While end markets remain highly cyclical, TSMC continues to gain market share and has increased its gross margins to very attractive levels, allowing it to reinvest in R&D and further capacity growth. As the stock's valuation is trading near a cyclical bottom, we consider the current valuation to be attractive. The weighting in the non-cyclical consumer goods sector was also increased by the addition of Reckitt Benckiser. The UK-based, internationally active company benefits above all from a very strong brand portfolio in non-prescription health products, hygiene and nutritional supplements. The interim uncertainty caused by a CEO change did not change the solid earnings development and confirmation of a sales growth target of 3-5% for 2023. From our point of view, the share continues to trade at a very attractive level.

On the other hand, we reduced our position in utilities. Scottish & Southern Energy (SSE), based in the UK, remains very well positioned in the medium term for the development of offshore wind farms in the North Sea, one of the most attractive areas in the world. The same applies to the electrical transmission business, which remains attractive in the medium term with a 5-7% growth potential. We reduced the position in SSE after a strong share price performance reduced upside potential. We also reduced our weighting in healthcare stocks. On the one hand, the position in Grifols, a Spanish blood plasma production company, was reduced after its price recovered significantly due to strong volume growth. Secondly, we reduced our position in Medtronic, a US medtech company. Persistent difficulties in obtaining approvals for new developments and longer-lasting problems in normalizing supply chains compared to competitors reduce potential sales and profit growth. However, due to the already low valuation, a medium-sized position was retained. Within the financial sector, the positions in US banks have started to be reduced since autumn 2022, primarily in M&T Bank, where we saw only limited upside potential. With the onset of price dislocations in early March 2023, we further reduced exposure to M&T Bank and also KeyCorp. While both banks should not fall into a liquidity crisis from our point of view, the medium-term outlook for their net interest income growth remains very uncertain.

The portfolio is slightly defensively positioned, reflecting the uncertainty surrounding the deteriorating economic outlook, which we believe is not yet reflected in earnings expectations. We remain underweight the energy sector for sustainability

reasons, but also think falling energy prices will weigh on the sector's future performance from a fundamental perspective. We have increased the weighting in the technology sector to a moderate overweight, although we recognize that further earnings revisions could be on the cards here as well. However, we think the bulk of the central bank rate hikes have happened, which should support valuation multiples. In addition, the sector still has solid growth potential in the medium term, as costs need to be cut and investments made in automation and digitalization. The overweight in the communications services sector also includes two extremely stable business models, BCE and Comcast, which have a relatively low level of debt and should show a stable growth trend even in an economically challenging environment.

The investment strategy implemented for this fund is classified as a financial product in accordance with Article 8 of the EU Sustainable Finance Disclosure Regulation (SFDR) because it pursues, among other things, ecological or social characteristics or a combination of these characteristics and the companies in which investments are made use methods in line with good corporate governance.

Market outlook and portfolio positioning

The disruption of normal economic activity triggered by COVID, the massive dose of monetary and fiscal stimulus provided during the pandemic, and finally geopolitical troubles caused a historic spike in inflation for most of the past two years, forcing policy makers to scramble to bring price pressures under control again. But for the coming year, the odds are that inflation will keep falling, with the question being how much further damage the accompanying economic slowdown, if not recession, will cause in financial markets. Another question relates to how long the Federal Reserve will hold interest rates at the current, relatively high levels.

Looking beyond economics, with national security and strategic interests now playing a greater role in trade and financial relations, geopolitical tensions will continue to linger – especially with regards to the great power rivalry between China and the US. However, here too, the coming quarters might bring a détente of sorts, as the West is preoccupied with the war in Ukraine, while China focuses on reemerging from its pandemic-related self-isolation, stabilizing its property sector, and restoring the confidence of international investors and businesses.

Thus, the coming 12 months may mark an important phase for risk assets in the transition from very high inflation of the recent past to a more normal macro environment.

At present, positive developments are still broadly neutralized by uncertainties. On the plus side, inflation is retreating from unusual levels, allowing the US Federal Reserve to end the tightening campaign and eventually to pivot toward supporting growth again. Secondly, China's economic recovery provides additional support to the global economy, both in terms of the global supply as well as the consumption of goods. On the negative side, monetary policy will remain tight for some time even after central banks stop hiking policy rates, which might keep fears of a deep recession in play for longer than recent stock market rallies suggest.

Moreover, the anticipated decline in US interest rates is one of the largest that markets have ever discounted. If these rate cuts fail to materialize, the room for disappointment is large and financial markets could be negatively affected. When it comes to China, the reemergence from Zero-COVID faces challenges too. The expected bounce-back of pent-up demand is likely to prove more muted than in the West because the country did not provide comparable cyclical policy support during the pandemic. China is also dealing with an over-indebted property sector and unfavorable geopolitics, while the government is reluctant to add large new stimulus measures to support the economy.

In short, the coming year could still be stagflationary for much of time, with real growth looking modest when compared to inflation, financial conditions staying tight, and geopolitics remaining uncomfortable, which could negate the "soft landing" narrative. But with corporate earnings still sufficiently high, policy rate hikes ending, and long-term inflation expectations well-anchored around desired levels, the global economy could still avoid a major recession.

In view of the numerous factors of uncertainty, the stock markets have been surprisingly resilient. It should be noted that the earnings estimates for the 2023 calendar year have been revised down significantly in the last 12 months. The revision is -6.5 percent for the global stock market and even -13 percent for the S&P 500. As a result, based on the 2023 price-earnings ratio, shares are trading at the top end of the last 12 months or 15% above the long-term average. An expansion seems unlikely to us, which should initially limit the upside potential. The portfolio remains defensively positioned overall, reflected in underweight positions in the financials and industrials sectors, while maintaining overweight positions in healthcare and consumer staples. We consider the overweight in technology stocks to be justified given the very solid balance sheets and the structural medium-term growth prospects.

In the environment of persistently restrictive monetary policy and the associated increased refinancing costs, we believe that the focus on solid corporate balance sheets remains essential.

LGT Fixed Maturity Bond Fund 2023

The uncertainties of the US rate hike cycle and Russia's attack on Ukraine intensified further at the beginning of the reporting period. In addition, China's adherence to its strict lockdown policy further fuelled fears of a recession. It also became clear that inflation would remain at very high levels or even rise further, forcing most central banks to raise interest rates faster and more rigorously. This outlook was confirmed in June, when most central banks officially announced that they would continue to tighten monetary policy accordingly. The combination of monetary, geopolitical and covid policies was reinforcing inflationary dynamics while at the same time hampering economic growth. In the shadow of this increasingly stagflationary economic outlook – falling growth coupled with high inflation – bonds posted their biggest losses in decades. Corporate bonds underperformed government bonds in this risk-off environment. Energy prices continued to rise, supported by geopolitics, while industrial metals prices fell on rising recession fears. In the changing macroeconomic environment, shifting from inflationary to recessionary fears, global interest rates showed large daily fluctuations due to the uncertainty about the economic outlook and the response of central banks. Finally, US 10-year yields climbed briefly above 3% for the first time since 2018. In the credit space, the rise in uncertainties and global macro risks led to a continued and indiscriminate widening of spreads across all sectors and all rating segments. While 1Q earnings season was better than expected, it became clear that things had started to deteriorate sharply in 2Q for many corporates, as evidenced by a few headline grabbing outlook revisions in the tech and retail sectors.

Against this background the fund struggled to recover from the sharp drop in valuation that occurred at the start of the war in Ukraine at the end of February 2022. Performance in the period May-July went mainly sideways as the interest rate swaps shielded the fund from the tightening Fed. Spread widening was furthermore limited as we entered the fund's final year and therefore had also minimal credit duration exposure. The strongest positive contributors in the bond portfolio were the Russian credits that partially recovered from the steep drop in February and March 2022. The redemptions in the consumer lender sector were other strong performers (Credivalores, Bayport). We were also able to roll over the Bayport exposure into a 6-month longer tenor. The Chinese real estate sector accounted for most of the negative outliers, but the largest was Jababeka. It became clear that with sentiment in this high yield sector, the Indonesian real estate developer would have to extend its bond maturity as markets were likely to remain shut for the foreseeable future.

Between August and October 2022, global bond yields have been on a wild ride and showed significant increase in volatility. US 10-year yields rose from 2.6% to briefly above 4.2%. The Ice BofA MOVE Index of US Treasury option volatility reached the second highest reading in the post-global financial crises period. During the quarter, markets were moved by the ongoing trend in big rate hikes from major global central banks, surprising inflation data, elections in UK, Italy and Brazil, the 20th Chinese Communist Party Congress and finally important interventions by governments and central banks. One of the first corners in global financial markets that "broke" in the rapid tightening cycle was the UK Gilt market. After the new UK government delivered a big fiscal expansion package in September, front-end gilt yields rose more than 100 basis points within a few days, long-bonds sold-off dramatically and vulnerabilities in the UK pension system surfaced. As a result, the Bank of England announced unlimited long-dated bond purchases and postponed the quantitative tightening to the end of October. Over the period, Inflation expectations have developed unevenly but have declined overall. The 20th Chinese

Communist Party congress was concluded with President Xi Jinping not only securing himself from an unprecedented third 5-year term, but also from a politburo that is consisting out of exclusively people that are considered to be his key allies. The initial reaction of the market is quite negative with no hope for the end of the devastating covid policy or other market unfriendly policies. In this risk-averse environment, government bonds outperformed again corporate bonds. Spreads had rallied in August, to only reach new highs for the year by the end of October.

The fund continued its sideways trend, but was overall positive for this quarter. The IRS performed positively in a rising interest rate environment. On the bond side, again the Russian credits were by far the strongest contributors, while Jababeka also rebounded after the plan to deal with their 2023 maturity became clearer. Chinese real estate developers continued to weigh negatively on performance.

During the third reporting period between November 2022 and January 2023, fixed income markets posted a strong recovery rally. Fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in real estate prices in China, could lead to a global recession remained in the balance with the prospect that such a development could tame inflation and soften the interest rate outlook. However, optimism increasingly dominated in this period as the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves. As inflation slowly decelerated and growth remained robust, with regards to the rhetoric that indicates the future monetary policy, the US Fed remained rather hawkish but nevertheless softened the tone. The strongest boost in sentiment was delivered by Chinese policymakers as they caught markets by surprise in announcing the end of their zero-COVID policy triggering a sharp rally in asset prices and changing the theme for 2023 into the reopening of the world's second largest economy. For its part, Europe benefited from a mild winter and natural gas prices that were significantly lower in the fourth quarter than in late summer, which eased previous concerns about the energy crisis. US long-end yields declined over this period, while spreads posted an impressive rally. EM corporate spreads had tightened by more than 100bps by the end of January led by Chinese credits as the reopening of the Chinese economy was paired with the gradual lifting of many of the housing policy restrictions.

This quarter, the fund posted a very strong recovery, accounting for most of the year's overall performance, led by the exposure to China as well as the overall high yield segment. There were also the successful liability management exercises of corporates such as Emirates REIT and Jababeka in the portfolio that accounted for the best individual performers. Russia also continued to contribute significantly.

In the final quarter of the reporting period from February to April 2023, despite the significantly improved prospects for a cyclical recovery, the pattern of fluctuating market sentiment that we had seen for most of 2022 returned in the first few months of the new year. Interest rates trended higher initially as inflationary pressures lingered and credit spread tightening stopped mid-February. By early March, however, reality had caught up with the markets as new parts of the market "broke" as an indirect effect of the higher interest rates. Investor panic spread rapidly, as two US regional banks had to be taken over by the FDIC within days of each other, Credit Suisse was bailed out and forced to merge with UBS, and the major central banks had to take steps to restore liquidity and confidence. Expectations for future US key interest rates fell sharply, with markets starting to price in a swift turnaround to rate cuts for next summer. In April, financial market developments were dominated by these uncertainties about the future path for the major policy rates, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since beginning of the year 2023, global 10-year yields experienced a rollercoaster ride and closed markedly lower than end of December 2022. In mid-March, corporate spreads widened sharply on the news around Credit Suisse. EM corporate spreads widened by 60bps and failed to post a meaningful recovery going into April.

The fund's recovery was largely halted and performance moved sideways again as we approached the end of its life on 31 May 2023. The pull-to-par effect of the short-end bonds and extra price upside at exit for Russian credits were somewhat offset by the renewed weakening in Chinese distressed developers as markets came to terms with a housing recovery that would take longer than was expected in the initial euphoria after the reopening announcements.

The LGT Fixed Maturity Bond Fund 2023 (USD) A posted a net total return, including dividends, of +10.31% for the reporting period.

LGT Fixed Maturity Bond Fund 2024

The uncertainties of the US rate hike cycle and Russia's attack on Ukraine intensified further at the beginning of the reporting period. In addition, China's adherence to its strict lockdown policy further fuelled fears of a recession. It also became clear that inflation would remain at very high levels or even rise further, forcing most central banks to raise interest rates faster and more rigorously. This outlook was confirmed in June, when most central banks officially announced that they would continue to tighten monetary policy accordingly. The combination of monetary, geopolitical and covid policies was reinforcing inflationary dynamics while at the same time hampering economic growth. In the shadow of this increasingly stagflationary economic outlook – falling growth coupled with high inflation – bonds posted their biggest losses in decades. Corporate bonds underperformed government bonds in this risk-off environment. Energy prices continued to rise, supported by geopolitics, while industrial metals prices fell on rising recession fears. In the changing macroeconomic environment, shifting from inflationary to recessionary fears, global interest rates showed large daily fluctuations due to the uncertainty about the economic outlook and the response of central banks. Finally, US 10-year yields climbed briefly above 3% for the first time since 2018. In the credit space, the rise in uncertainties and global macro risks led to a continued and indiscriminate widening of spreads across all sectors and all rating segments. While 1Q earnings season was better than expected, it became clear that things had started to deteriorate sharply in 2Q for many corporates, as evidenced by a few headline grabbing outlook revisions in the tech and retail sectors.

Against this background the fund was unable to recover from the sharp drop in valuations that occurred at the start of the war in Ukraine at the end of February 2022. Negative performance in the period May-July was limited by the protection from the interest rate swaps that shielded the fund from the tightening Fed. Spread widening was the driver behind the negative performance. The Chinese real estate sector accounted for most of the negative outliers, but the largest was Jababeka. It became clear that with sentiment in this high yield sector, the Indonesian real estate developer would have to extend its bond maturity as markets were likely to remain shut for the foreseeable future.

Between August and October 2022, global bond yields have been on a wild ride and showed significant increase in volatility. US 10-year yields rose from 2.6% to briefly above 4.2%. The Ice BofA MOVE Index of US Treasury option volatility reached the second highest reading in the post-global financial crises period. During the quarter, markets were moved by the ongoing trend in big rate hikes from major global central banks, surprising inflation data, elections in UK, Italy and Brazil, the 20th Chinese Communist Party Congress and finally important interventions by governments and central banks. One of the first corners in global financial markets that "broke" in the rapid tightening cycle was the UK Gilt market. After the new UK government delivered a big fiscal expansion package in September, front-end gilt yields rose more than 100 basis points within a few days, long-bonds sold-off dramatically and vulnerabilities in the UK pension system surfaced. As a result, the Bank of England announced unlimited long-dated bond purchases and postponed the quantitative tightening to the end of October. Over the period, Inflation expectations have developed unevenly but have declined overall. The 20th Chinese Communist Party congress was concluded with President Xi Jinping not only securing himself from an unprecedented third 5-year term, but also from a politburo that is consisting out of exclusively people that are considered to be his key allies. The initial reaction of the market is quite negative with no hope for the end of the devastating covid policy or other market unfriendly policies. In this risk-averse environment, government bonds outperformed again corporate bonds. Spreads had rallied in August, to only reach new highs for the year by the end of October.

The fund performance went on a sideways trend. The Indonesian real estate developers, Jababeka and Alam Sutera, accounted for the best performance as they announced timely liability management exercises. Their peers in China were outliers on the negative side.

During the third reporting period between November 2022 and January 2023, fixed income markets posted a strong recovery rally. Fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in

real estate prices in China, could lead to a global recession remained in the balance with the prospect that such a development could tame inflation and soften the interest rate outlook. However, optimism increasingly dominated in this period as the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves. As inflation slowly decelerated and growth remained robust, with regards to the rhetoric that indicates the future monetary policy, the US Fed remained rather hawkish but nevertheless softened the tone. The strongest boost in sentiment was delivered by Chinese policymakers as they caught markets by surprise in announcing the end of their zero-COVID policy triggering a sharp rally in asset prices and changing the theme for 2023 into the reopening of the world's second largest economy. For its part, Europe benefited from a mild winter and natural gas prices that were significantly lower in the fourth quarter than in late summer, which eased previous concerns about the energy crisis. US long-end yields declined over this period, while spreads posted an impressive rally. EM corporate spreads had tightened by more than 100bps by the end of January led by Chinese credits as the reopening of the Chinese economy was paired with the gradual lifting of many of the housing policy restrictions.

This quarter, the fund posted a very strong recovery, accounting for most of the year's overall performance, led by the exposure to China as well as the overall high yield segment. Chinese real estate developers were clear winners in this quarter, but also other Chinese credits that would benefit from a reopening.

In the final quarter of the reporting period from February to April 2023, despite the significantly improved prospects for a cyclical recovery, the pattern of fluctuating market sentiment that we had seen for most of 2022 returned in the first few months of the new year. Interest rates trended higher initially as inflationary pressures lingered and credit spread tightening stopped mid-February. By early March, however, reality had caught up with the markets as new parts of the market "broke" as an indirect effect of the higher interest rates. Investor panic spread rapidly, as two US regional banks had to be taken over by the FDIC within days of each other, Credit Suisse was bailed out and forced to merge with UBS, and the major central banks had to take steps to restore liquidity and confidence. Expectations for future US key interest rates fell sharply, with markets starting to price in a swift turnaround to rate cuts for next summer. In April, financial market developments were dominated by these uncertainties about the future path for the major policy rates, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since beginning of the year 2023, global 10-year yields experienced a rollercoaster ride and closed markedly lower than end of December 2022. In mid-March, corporate spreads widened sharply on the news around Credit Suisse. EM corporate spreads widened by 60bps and failed to post a meaningful recovery going into April.

The fund's recovery slowed but gradually continued after the markets digested the shock bailout of Credit Suisse. Some High Yield exposure weakened on the overall risk sentiment, while also the China real estate developers sacrificed some of the earlier gains as the sector's fundamentals remain challenging.

The LGT Fixed Maturity Bond Fund 2024 (USD) A posted a net total return, including dividends, of +4.07% for the reporting period.

LGT Fixed Maturity Bond Fund 2026

The uncertainties of the US rate hike cycle and Russia's attack on Ukraine intensified further at the beginning of the reporting period. In addition, China's adherence to its strict lockdown policy further fuelled fears of a recession. It also became clear that inflation would remain at very high levels or even rise further, forcing most central banks to raise interest rates faster and more rigorously. This outlook was confirmed in June, when most central banks officially announced that they would continue to tighten monetary policy accordingly. The combination of monetary, geopolitical and covid policies was reinforcing inflationary dynamics while at the same time hampering economic growth. In the shadow of this increasingly stagflationary economic outlook – falling growth coupled with high inflation – bonds posted their biggest losses in decades. Corporate bonds underperformed government bonds in this risk-off environment. Energy prices continued to rise, supported by geopolitics, while industrial metals prices fell on rising recession fears. In the changing macroeconomic environment, shifting

from inflationary to recessionary fears, global interest rates showed large daily fluctuations due to the uncertainty about the economic outlook and the response of central banks. Finally, US 10-year yields climbed briefly above 3% for the first time since 2018. In the credit space, the rise in uncertainties and global macro risks led to a continued and indiscriminate widening of spreads across all sectors and all rating segments. While 1Q earnings season was better than expected, it became clear that things had started to deteriorate sharply in 2Q for many corporates, as evidenced by a few headline grabbing outlook revisions in the tech and retail sectors.

Against this background the fund was unable to recover from the sharp drop in valuations that occurred at the start of the war in Ukraine at the end of February 2022. Negative performance in the period May-July was limited by the protection from the interest rate swaps that shielded the fund from the tightening Fed. Spread widening was the driver behind the negative performance. The strongest positive contributors in the bond portfolio were the Russian credits that partially recovered from the steep drop in February and March 2022. The Chinese real estate sector accounted for most of the negative outliers.

Between August and October 2022, global bond yields have been on a wild ride and showed significant increase in volatility. US 10-year yields rose from 2.6% to briefly above 4.2%. The Ice BofA MOVE Index of US Treasury option volatility reached the second highest reading in the post-global financial crises period. During the quarter, markets were moved by the ongoing trend in big rate hikes from major global central banks, surprising inflation data, elections in UK, Italy and Brazil, the 20th Chinese Communist Party Congress and finally important interventions by governments and central banks. One of the first corners in global financial markets that “broke” in the rapid tightening cycle was the UK Gilt market. After the new UK government delivered a big fiscal expansion package in September, front-end gilt yields rose more than 100 basis points within a few days, long-bonds sold-off dramatically and vulnerabilities in the UK pension system surfaced. As a result, the Bank of England announced unlimited long-dated bond purchases and postponed the quantitative tightening to the end of October. Over the period, Inflation expectations have developed unevenly but have declined overall. The 20th Chinese Communist Party congress was concluded with President Xi Jinping not only securing himself from an unprecedented third 5-year term, but also from a politburo that is consisting out of exclusively people that are considered to be his key allies. The initial reaction of the market is quite negative with no hope for the end of the devastating covid policy or other market unfriendly policies. In this risk-averse environment, government bonds outperformed again corporate bonds. Spreads had rallied in August, to only reach new highs for the year by the end of October.

The fund performance went on a sideways trend. The positive performance of the interest rate swaps in the rising rates environment was largely offset by the bond portfolio. Russian credits accounted again for the largest outperformers as the recovery of valuations continued. Chinese real estate remained one of the weakest sectors but was surpassed by outliers among the idiosyncratic Latam high yield stories.

During the third reporting period between November 2022 and January 2023, fixed income markets posted a strong recovery rally. Fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in real estate prices in China, could lead to a global recession remained in the balance with the prospect that such a development could tame inflation and soften the interest rate outlook. However, optimism increasingly dominated in this period as the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves. As inflation slowly decelerated and growth remained robust, with regards to the rhetoric that indicates the future monetary policy, the US Fed remained rather hawkish but nevertheless softened the tone. The strongest boost in sentiment was delivered by Chinese policymakers as they caught markets by surprise in announcing the end of their zero-COVID policy triggering a sharp rally in asset prices and changing the theme for 2023 into the reopening of the world's second largest economy. For its part, Europe benefited from a mild winter and natural gas prices that were significantly lower in the fourth quarter than in late summer, which eased previous concerns about the energy crisis. US long-end yields declined over this period, while spreads posted an impressive rally. EM corporate spreads had tightened by more than 100bps by the end of January led by Chinese credits as the reopening of the Chinese economy was paired with the gradual lifting of many of the housing policy restrictions.

This quarter, the fund posted a strong recovery, accounting for most of the year's performance, led by the exposure to China as well as the overall high yield segment.

In the final quarter of the reporting period from February to April 2023, despite the significantly improved prospects for a cyclical recovery, the pattern of fluctuating market sentiment that we had seen for most of 2022 returned in the first few months of the new year. Interest rates trended higher initially as inflationary pressures lingered and credit spread tightening stopped mid-February. By early March, however, reality had caught up with the markets as new parts of the market "broke" as an indirect effect of the higher interest rates. Investor panic spread rapidly, as two US regional banks had to be taken over by the FDIC within days of each other, Credit Suisse was bailed out and forced to merge with UBS, and the major central banks had to take steps to restore liquidity and confidence. Expectations for future US key interest rates fell sharply, with markets starting to price in a swift turnaround to rate cuts for next summer. In April, financial market developments were dominated by these uncertainties about the future path for the major policy rates, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since beginning of the year 2023, global 10-year yields experienced a rollercoaster ride and closed markedly lower than end of December 2022. In mid-March, corporate spreads widened sharply on the news around Credit Suisse. EM corporate spreads widened by 60bps and failed to post a meaningful recovery going into April.

The fund's performance turned negative this quarter after risk sentiment took a hit from the shock bailout of Credit Suisse. Ukrainian credits performed strongest, but otherwise the overall market was weaker. Markets also adapted to expectations for a slower recovery in China than anticipated in the initial reopening enthusiasm. The interest rate swaps weighed on performance as the market priced in rapid rate cut expectations amid the banking turmoil.

The LGT Fixed Maturity Bond Fund 2026 (USD) A posted a net total return, including dividends, of +2.67% for the reporting period.

LGT Fixed Maturity Bond Fund 2025

The fund was launched on 30 November 2022 exclusively for the investors of the LGT Fixed Maturity Bond Fund 2023 who voluntarily wished to extend their investment period for an additional two years. The extension will allow for more time for the recovery of the idiosyncratic stories of Russian corporate and Chinese real estate credits. During this first reporting period between December 2022 and January 2023, fixed income markets posted a strong recovery rally. Fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in real estate prices in China, could lead to a global recession remained in the balance with the prospect that such a development could tame inflation and soften the interest rate outlook. However, optimism increasingly dominated in this period as the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves. As inflation slowly decelerated and growth remained robust, with regards to the rhetoric that indicates the future monetary policy, the US Fed remained rather hawkish but nevertheless softened the tone. The strongest boost in sentiment was delivered by Chinese policymakers as they caught markets by surprise in announcing the end of their zero-COVID policy triggering a sharp rally in asset prices and changing the theme for 2023 into the reopening of the world's second largest economy. For its part, Europe benefited from a mild winter and natural gas prices that were significantly lower in the fourth quarter than in late summer, which eased previous concerns about the energy crisis. US long-end yields declined over this period, while spreads posted an impressive rally. EM corporate spreads had tightened by more than 100bps by the end of January led by Chinese credits as the reopening of the Chinese economy was paired with the gradual lifting of many of the housing policy restrictions.

This quarter, the fund posted a strong recovery led by the exposure to China as well as the overall high yield segment. There were also the successful liability management exercises of corporates such as Emirates REIT and Jababeka in the portfolio that accounted for the best individual performers. The ongoing Russia recovery also contributed significantly. We were otherwise very active in this period to adapt the fund for a 2-year longer investment period by rolling over maturities.

In the final quarter of the reporting period from February to April 2023, despite the significantly improved prospects for a cyclical recovery, the pattern of fluctuating market sentiment that we had seen for most of 2022 returned in the first few months of the new year. Interest rates trended higher initially as inflationary pressures lingered and credit spread tightening stopped mid-February. By early March, however, reality had caught up with the markets as new parts of the market “broke” as an indirect effect of the higher interest rates. Investor panic spread rapidly, as two US regional banks had to be taken over by the FDIC within days of each other, Credit Suisse was bailed out and forced to merge with UBS, and the major central banks had to take steps to restore liquidity and confidence. Expectations for future US key interest rates fell sharply, with markets starting to price in a swift turnaround to rate cuts for next summer. In April, financial market developments were dominated by these uncertainties about the future path for the major policy rates, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since beginning of the year 2023, global 10-year yields experienced a rollercoaster ride and closed markedly lower than end of December 2022. In mid-March, corporate spreads widened sharply on the news around Credit Suisse. EM corporate spreads widened by 60bps and failed to post a meaningful recovery going into April.

The fund’s recovery switched to a sideways path after the markets digested the shock bailout of Credit Suisse. Some High Yield exposure weakened on the overall risk sentiment, while also the China real estate developers sacrificed some of the earlier gains as the sector’s fundamentals remain challenging. The interest rate swaps weighed on performance as the market priced in rapid rate cut expectations amid the banking turmoil.

The LGT Fixed Maturity Bond Fund 2025 (USD) A posted a net total return of -7.34% for the reporting period.

Statutory Auditor's Report

on the Financial Statements 2022/2023

Opinion

We have audited the financial statements of the LGT Funds SICAV (Investment Company), which comprise the balance sheet as at 30 April 2023, the income statement for the year then ended, and annex to the Annual Report of the Investment Company, including a summary of significant accounting policies (pages 40 to 44) and the accounting information of the financial statements of each sub-fund, which comprise the statement of net assets and the inventory of fund assets as at 30 April 2023, the statement of income for the year then ended, and the changes in net assets as well as the information relating to the remuneration policy and the notes to the annual report (pages 45 to 248).

In our opinion, the financial statements of the Investment Company and the accounting information of the financial statements of the sub-funds give a true and fair view of the financial position of the Investment Company and its sub-funds as at 30 April 2023 and their financial performance for the year then ended in accordance with Liechtenstein law.

Basis for Opinion

We conducted our audit in accordance with Liechtenstein law and International Standards on Auditing (ISAs). Our responsibilities under those provisions and standards are further described in the "Auditor's Responsibilities for the Audit of the Financial Statements" section of our report.

We are independent of the Investment Company and the Management Company in accordance with the provisions of Liechtenstein law and the requirements of the audit profession, as well as the International Code of Ethics for Professional Accountants (including International Independence Standards) of the International Ethics Standards Board for Accountants (IESBA Code) and we have fulfilled our other ethical responsibilities in accordance with these requirements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Other Information

The Board of Directors of the Investment Company and the Management Company are responsible for the other information. The other information comprises of the information in the annual report other than of the financial statements listed in the paragraph "Opinion" and our auditor's report.

Our opinion on the financial statements of the Investment Company and the financial statements of its sub-funds does not cover the other information, and we do not express other any form of assurance conclusion thereon.

In connection with our audit, we have the responsibility to read the other information and to consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated.

If, on the basis of our work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Investment Company and the Management Company for the Financial Statements

The Board of Directors of the Investment Company and the Management Company are responsible for the preparation of the financial statements that give a true and fair view in accordance with Liechtenstein law, and for such internal control as the Board of Directors of the Investment Company and the Management Company determine are necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Investment Company and the Management Company are responsible for assessing the Investment Company's and its sub-funds ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Investment Company or the Management Company either intend to liquidate the Investment Company or the undertaking for collective investment in transferable securities', or to cease operations, or has no realistic alternative but to do so.

Auditor's Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with Liechtenstein law and ISAs will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with Liechtenstein law and ISAs, we exercise professional judgement and maintain professional scepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements or, whether due to fraud design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Management Company's internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made.
- Conclude on the appropriateness of the Board of Directors of the Investment Company and the Management Company use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Investment Company's or one of its sub-funds ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our auditor's report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our auditor's report. However, future events or conditions may cause the Investment Company or its sub-funds to cease to continue as a going concern.
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with the Board of Directors of the Investment Company and the Management Company regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

Report on Other Legal and Regulatory Requirements

We further confirm that the financial statements of the Investment Company comply with Liechtenstein law and the articles of incorporation. We recommend that the financial statements of the Investment Company submitted to you be approved.

PricewaterhouseCoopers AG

Wilhelm Wald
Liechtenstein CPA
Auditor in charge

Patrick Scheuber

Zurich, 25 August 2023

Balance sheet of the Investment Company as of 30.04.2023

	30.04.2023	30.04.2022
Assets	CHF	CHF
Non-current assets		
Financial assets	2,534,021,931.52	2'951'037'686.70
Total Non-current assets	2,534,021,931.52	2'951'037'686.70
Current assets		
Cash in banks	180,000.00	180,000.00
Total Current assets	180,000.00	180,000.00
Prepayments and accrued income		
Accrued income	1,737,297.35	1'915'794.09
Total Prepayments and accrued income	1,737,297.35	1'915'794.09
Total Assets	2,535,939,228.87	2'953'133'480.79
Liabilities		
Equity		
Shares	-2,534,021,931.52	-2'951'037'686.70
Share capital	-50,000.00	-50,000.00
Legal reserves	-130,000.00	-130,000.00
Profit carried forward / loss carried forward	0.00	0.00
Profit for the period / loss for the period	0.00	0.00
Total Equity	-2,534,201,931.52	-2'951'217'686.70
Debt		
Accrued expenses	-1,735,497.35	-1'913'994.09
Tax accruals	-1,800.00	-1'800.00
Total Debt	-1,737,297.35	-1'915'794.09
Total Liabilities	-2,535,939,228.87	-2'953'133'480.79

Income statement of the Investment Company for the period from 01.05.2022 to 30.04.2023

Income	01.05.2022 - 30.04.2023 CHF	01.05.2021 - 30.04.2022 CHF
Commission income		
Income from remunerations as specified by internal regulations	22,540,574.69	24'886'836.66
Total Commission income	22,540,574.69	24'886'836.66
Operating income		
Interests and similar income	1,800.00	3'600.00
Total Operating income	1,800.00	3'600.00
Expenses		
Commission expenses		
Expenses for remunerations as specified by internal regulations	22,369,564.97	24'780'798.38
Total Commission expenses	22,369,564.97	24'780'798.38
Operating expenses		
Interests and similar expenses	171,009.72	106'038.28
Total Operating expenses	171,009.72	106'038.28
Operating result before taxes	1,800.00	3'600.00
Income taxes	-1,800.00	-3'600.00
Profit / Loss for the period	0.00	0.00

Allocation of profits of the Investment Company

	30.04.2023	30.04.2022
	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 Annual Report of the Investment Company

LGT Funds SICAV (FL-0002.062.727-4) is a third-party managed investment company having the legal form of a stock corporation with variable capital (SICAV) under Liechtenstein law of the type undertaking for collective investment in transferable securities (UCITS).

The present annual financial statements cover the financial period of the investment company from 1 May 2022 to 30 April 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 translation

Receivables and liabilities of the investment company in foreign currencies are valued as at the reporting date's exchange rates published on page 241 of this annual report. Any resulting exchange rate gains or losses are recognized in the income statement.

Financial assets

The subfunds 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 Sustainable Money Market Fund (CHF) UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (CHF) B	48,121,806	35,551,185	44,398,765
Units outstanding at the end of the period (CHF) B	45,490	33,536	41,482
Net asset value per unit at the end of the period (CHF) B	1,057.86	1,060.08	1,070.32
Net asset value per unit at the beginning of the period (CHF) B	1,060.08	1,070.32	1,077.67
Percent change in asset value vs previous year (CHF) B	-0.21%	-0.96%	-0.68%
Net asset value (CHF) C	30,813,977	10,023,048	6,999,102
Units outstanding at the end of the period (CHF) C	32,547	10,573	7,316
Net asset value per unit at the end of the period (CHF) C	946.75	948.01	956.68
Net asset value per unit at the beginning of the period (CHF) C	948.01	956.68	962.77
Percent change in asset value vs previous year (CHF) C	-0.13%	-0.91%	-0.63%

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (CHF) B	-0.77%	-0.87%	-0.77%
Percent change in asset value vs previous year (CHF) C	-0.71%	-0.83%	-0.72%

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 30.04.2023

	30.04.2023
Assets	CHF
Bank balance	
Current account balance	157,170.09
Time credit balance	14,950,000.00
Transferable securities	
Bonds, convertible bonds, warrant bonds	63,407,080.86
Derivative financial instruments	22,698.54
Other assets	416,290.65
Total assets	78,953,240.14
Liabilities	-17,456.99
Net assets	78,935,783.15

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	CHF
Earnings from cash in banks	25,808.12
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	556,650.15
Buying into current earnings with the issue of units	285,800.74
Total earnings	868,259.01
	30.04.2023
Expenses	CHF
Interest payable	19,307.09
Ongoing remuneration as specified by internal regulations	125,950.19
thereof management fees	92,954.28
thereof depositary fees	10,998.00
thereof other remuneration as specified by internal regulations	21,997.91
Other expenses	43,996.32
Adjustment of current earnings with the redemption of units	210,307.70
Total expenses	399,561.30
Net earnings	468,697.71
Capital gains and capital losses realized	-865,270.14
Profit or loss realized	-396,572.43
Capital gains and capital losses not realized	254,486.71
Net profit / loss	-142,085.72

Distribution of profit

	30.04.2023
	CHF
Net earnings of the period	468,697.71
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	468,697.71
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	468,697.71
Balance carried forward into new year	0.00

Change in net assets

	30.04.2023
	CHF
Net assets at the beginning of the period under review	45,574,232.95
Distributions	0.00
Balance from unit movements	33,503,635.92
Net profit / loss	-142,085.72
Net assets at the end of the period under review	78,935,783.15

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Sustainable Money Market Fund (CHF) B	
Number of units outstanding at the beginning of the period	33,536.166
Number of units issued	33,292.030
Number of units redeemed	-21,338.616
Number of units outstanding at the end of the period	45,489.580

	30.04.2023
	Number
LGT Sustainable Money Market Fund (CHF) C	
Number of units outstanding at the beginning of the period	10,572.720
Number of units issued	49,260.055
Number of units redeemed	-27,285.585
Number of units outstanding at the end of the period	32,547.190

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
CHF							
CH1167887285 0.0000 % ABB Ltd	2022 - 23	0	1,500,000	0	1,500,000	1,489,320.00	1.89
CH0285509409 0.5000 % ABN AMRO	2015 - 22	1,000,000	0	1,000,000	0	0.00	0.00
CH0216320710 1.2500 % AB Svensk	2013 - 23	0	1,500,000	0	1,500,000	1,499,400.00	1.90
CH0441004402 0.5000 % Achmea Bk	2018 - 22	400,000	800,000	1,200,000	0	0.00	0.00
CH0363645505 0.5000 % Achmea Bk	2017 - 23	0	1,300,000	400,000	900,000	892,350.00	1.13
CH0314209369 0.4100 % Amgen	2016 - 23	750,000	1,050,000	1,800,000	0	0.00	0.00
CH0310451825 0.2500 % ANZ NZ	2016 - 23	0	900,000	0	900,000	892,170.00	1.13
CH0496692960 0.0000 % Baloise	2019 - 22	0	950,000	950,000	0	0.00	0.00
CH0426621717 0.0500 % Bank of Montreal	2018 - 22	1,000,000	0	1,000,000	0	0.00	0.00
CH0295653577 0.3000 % Bank of Nova Scotia	2015 - 22	1,200,000	0	1,200,000	0	0.00	0.00
CH0426621683 1.1250 % Barclays	2018 - 23	0	1,600,000	0	1,600,000	1,597,280.00	2.02
CH0419040750 0.4000 % BFCM	2019 - 24	0	750,000	500,000	250,000	246,450.00	0.31
CH0209675211 1.6250 % BFCM	2013 - 23	0	1,900,000	1,900,000	0	0.00	0.00
CH0394905704 0.1250 % BKB	2018 - 24	0	800,000	0	800,000	787,200.00	1.00
CH0407153342 0.0000 % BL KB	2018 - 23	0	1,900,000	1,900,000	0	0.00	0.00
CH0207550010 1.1250 % BNG	2013 - 23	0	2,000,000	2,000,000	0	0.00	0.00
CH0193069835 1.1250 % BNG	2012 - 22	1,200,000	0	1,200,000	0	0.00	0.00
CH0241528741 1.2500 % BNG	2014 - 24	0	2,000,000	0	2,000,000	1,991,260.00	2.52
CH0193040604 1.8750 % BNP	2012 - 22	1,200,000	0	1,200,000	0	0.00	0.00
CH0471297967 0.0000 % BS	2019 - 22	600,000	0	600,000	0	0.00	0.00
CH0445625004 0.0000 % BS	2018 - 23	0	1,000,000	0	1,000,000	991,053.30	1.26
CH0419040883 0.0000 % BS	2019 - 23	0	90,000	90,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
CH0311427626 0.3710 % CABEL	2016 - 22	1,100,000	0	1,100,000	0	0.00	0.00
CH0255893056 1.1250 % CABEL	2014 - 23	0	1,700,000	1,700,000	0	0.00	0.00
CH0127860192 2.3750 % CADES	2011 - 23	0	2,050,000	2,050,000	0	0.00	0.00
CH0465044607 0.2000 % Central American Bank for Economic Integration	2019 - 24	0	950,000	0	950,000	933,802.50	1.18
CH0426621709 0.1500 % CIBC	2018 - 23	0	1,750,000	0	1,750,000	1,743,000.00	2.21
CH0297974880 0.2500 % Coca-Cola	2015 - 22	1,150,000	0	1,150,000	0	0.00	0.00
CH0033037679 3.5000 % Coop Rabobk	2007 - 23	0	2,100,000	300,000	1,800,000	1,809,720.00	2.29
CH0236803992 1.0000 % Council Eu	2014 - 23	0	1,900,000	1,900,000	0	0.00	0.00
CH0398677697 0.2000 % Cred Agri	2018 - 23	0	300,000	0	300,000	297,300.00	0.38
CH0204477308 1.7500 % Cred Agri	2013 - 23	0	1,700,000	1,700,000	0	0.00	0.00
CH0292086714 0.5500 % Credit Agricole	2015 - 22	1,200,000	0	1,200,000	0	0.00	0.00
CH0305557644 0.5000 % DH CH Fin	2015 - 23	0	2,300,000	150,000	2,150,000	2,133,015.00	2.70
CH1175016117 0.6000 % Digital ltd	2022 - 23	0	1,100,000	0	1,100,000	1,091,970.00	1.38
CH0446595636 0.1250 % DnB Bk ASA	2018 - 23	0	1,700,000	300,000	1,400,000	1,384,460.00	1.75
CH0212937251 1.3750 % Dt Bahn Fin	2013 - 23	0	1,850,000	0	1,850,000	1,849,630.00	2.34
CH0196878661 1.1250 % EIB	2012 - 23	500,000	1,300,000	1,800,000	0	0.00	0.00
CH0142054391 1.6250 % EIB	2011 - 23	0	2,900,000	0	2,900,000	2,901,740.00	3.68
CH0115595487 2.0000 % EIB	2010 - 22	1,400,000	0	1,400,000	0	0.00	0.00
CH0323735594 0.1500 % Eli Lilly	2016 - 24	0	1,500,000	0	1,500,000	1,471,275.00	1.86
CH0343366776 0.0000 % Givaudan	2016 - 22	1,200,000	400,000	1,600,000	0	0.00	0.00
CH0541537996 0.2725 % Henkel	2020 - 23	0	2,200,000	2,200,000	0	0.00	0.00
CH0272024669 0.5000 % JPM	2015 - 23	0	1,700,000	0	1,700,000	1,681,929.00	2.13
CH0446595644 0.0000 % Kt Zuerich	2018 - 23	0	1,650,000	1,650,000	0	0.00	0.00
CH0200252838 1.8750 % LGT Bank	2013 - 23	0	1,700,000	1,700,000	0	0.00	0.00
CH0269836703 0.6250 % Macquarie	2015 - 23	0	1,300,000	0	1,300,000	1,295,710.00	1.64
CH0199544989 3.0000 % Macquarie	2012 - 22	1,000,000	300,000	1,300,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
CH0310175515 0.7500 % Macquarie Bank	2016 - 24	0	200,000	0	200,000	197,960.00	0.25
CH0446595602 0.2500 % MercBenz	2018 - 22	1,080,000	300,000	1,380,000	0	0.00	0.00
CH0254282202 1.0000 % Metro Life	2014 - 22	400,000	350,000	750,000	0	0.00	0.00
CH0310175549 0.6500 % Mondelez	2016 - 22	700,000	0	700,000	0	0.00	0.00
CH0203695629 0.8750 % Muni Fin	2013 - 23	900,000	1,000,000	1,900,000	0	0.00	0.00
CH0309761853 0.2500 % NAB	2016 - 23	0	1,200,000	1,200,000	0	0.00	0.00
CH0289316397 0.3500 % NAB	2015 - 22	1,150,000	0	1,150,000	0	0.00	0.00
CH0204477258 1.6250 % NAB	2013 - 23	0	970,000	0	970,000	970,000.00	1.23
CH0488506699 0.1250 % Natwest	2019 - 23	0	1,600,000	0	1,600,000	1,588,128.00	2.01
CH0296231951 0.3500 % Niederoest	2015 - 23	0	1,500,000	0	1,500,000	1,494,900.00	1.89
CH0256886539 0.5000 % Niederoest	2014 - 22	1,170,000	350,000	1,520,000	0	0.00	0.00
CH0302790115 0.2500 % Nordea Bank	2015 - 23	0	1,700,000	300,000	1,400,000	1,382,934.00	1.75
CH0023960328 2.3750 % NWB	2006 - 23	850,000	550,000	1,400,000	0	0.00	0.00
CH0181915734 1.7500 % OEKB	2012 - 23	0	2,000,000	0	2,000,000	2,000,400.00	2.53
CH0031102061 3.0000 % OEKB	2007 - 22	1,210,000	0	1,210,000	0	0.00	0.00
CH0502393348 0.0000 % PFBRB	2019 - 23	0	1,100,000	800,000	300,000	298,664.57	0.38
CH0323735610 0.0000 % PFBRB	2016 - 22	1,200,000	0	1,200,000	0	0.00	0.00
CH0338330407 0.0000 % PFBRB	2016 - 23	0	2,020,000	600,000	1,420,000	1,419,290.16	1.80
CH0370943539 0.0000 % PFBRB	2017 - 22	0	1,685,000	1,685,000	0	0.00	0.00
CH0306173722 0.0000 % PFZTR	2015 - 23	0	2,200,000	150,000	2,050,000	2,043,051.12	2.59
CH0319403736 0.0000 % PFZTR	2016 - 22	660,000	740,000	1,400,000	0	0.00	0.00
CH0205832618 1.1250 % Quebec	2013 - 23	0	1,100,000	1,100,000	0	0.00	0.00
CH0232842341 1.5000 % Quebec	2014 - 24	0	1,700,000	0	1,700,000	1,695,920.00	2.15
CH0515152459 0.0000 % Raiff	2020 - 22	1,000,000	0	1,000,000	0	0.00	0.00
CH0474178420 0.1250 % Raiff	2019 - 24	0	700,000	0	700,000	686,560.00	0.87
CH0400971617 0.3500 % Raiff	2018 - 24	0	500,000	0	500,000	493,750.00	0.63
CH0423563532 0.1000 % RBC	2018 - 23	0	1,750,000	0	1,750,000	1,743,875.00	2.21

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
CH0280567469 0.3750 % Santander	2015 - 22	900,000	0	900,000	0	0.00	0.00
CH0428194291 0.4410 % Santander	2018 - 23	0	950,000	250,000	700,000	692,300.00	0.88
CH0367206684 0.7500 % Santander	2017 - 23	0	1,100,000	1,100,000	0	0.00	0.00
CH0316423265 0.3000 % SBk 1N-Norge	2016 - 22	1,200,000	0	1,200,000	0	0.00	0.00
CH0318407761 0.3500 % SpareBk 1	2016 - 23	0	2,200,000	2,200,000	0	0.00	0.00
CH0194958986 1.3750 % Svenska Hbk	2012 - 22	1,100,000	100,000	1,200,000	0	0.00	0.00
CH0268988174 0.2500 % Swisscom	2015 - 23	0	2,355,000	2,355,000	0	0.00	0.00
CH0463112083 0.2500 % Swiss Life	2019 - 23	0	1,300,000	0	1,300,000	1,291,810.00	1.64
CH0543827197 0.1700 % UBS	2020 - 22	1,000,000	0	1,000,000	0	0.00	0.00
CH0195512519 4.2500 % UniCred	2012 - 22	0	480,000	480,000	0	0.00	0.00
CH0367206668 0.3750 % Verizon	2017 - 23	0	2,020,000	0	2,020,000	2,014,748.00	2.55
CH0299477353 0.5000 % WFC	2015 - 23	0	1,000,000	600,000	400,000	397,160.00	0.50
CH0305186535 0.0400 % ZKB	2015 - 22	1,200,000	0	1,200,000	0	0.00	0.00
Total						49,391,485.65	62.57

EUR

XS0954302104 3.2590 % Am Movil	2013 - 23	0	1,000,000	0	1,000,000	980,887.22	1.24
XS1998902479 1.9500 % AT&T	2018 - 23	0	600,000	0	600,000	586,056.39	0.74
FR0011394907 2.8750 % Autoroutes	2013 - 23	0	800,000	800,000	0	0.00	0.00
FR0010491720 5.6250 % Autoroutes	2007 - 22	700,000	0	700,000	0	0.00	0.00
XS0877622034 2.3750 % BMW Fin	2013 - 23	0	800,000	800,000	0	0.00	0.00
XS1594335363 0.5000 % CBA	2017 - 22	900,000	0	900,000	0	0.00	0.00
XS1828032513 0.6250 % Dt Tel	2018 - 22	0	625,000	625,000	0	0.00	0.00
XS0525787874 4.2500 % Dt Tel	2010 - 22	700,000	0	700,000	0	0.00	0.00
XS0842659426 4.8750 % Enel Fin	2012 - 23	0	800,000	800,000	0	0.00	0.00
XS0177089298 5.2500 % Enel Fin	2003 - 23	0	1,400,000	0	1,400,000	1,384,672.16	1.75
XS0452187916 5.0000 % Enel Finance International	2009 - 22	800,000	0	800,000	0	0.00	0.00
FR0013323722 0.6000 % HSBC Cont Eur	2018 - 23	0	800,000	800,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
XS1171541813 1.1250 % Iberdrola	2015 - 23	0	1,100,000	1,100,000	0	0.00	0.00
XS1291004270 1.7500 % Iberdrola	2015 - 23	0	1,500,000	0	1,500,000	1,465,657.08	1.86
XS1057055060 2.5000 % Iberdrola International	2014 - 22	900,000	0	900,000	0	0.00	0.00
FR0000476087 4.3750 % La Poste	2003 - 23	0	1,000,000	0	1,000,000	983,765.86	1.25
DE000A1R07P5 2.0000 % Linde Fin	2013 - 23	0	991,000	991,000	0	0.00	0.00
XS1280783983 1.3750 % Lloyds Bk	2015 - 22	900,000	0	900,000	0	0.00	0.00
XS1115208107 1.8750 % MS	2014 - 23	0	800,000	800,000	0	0.00	0.00
XS2189614014 0.0000 % OMV	2020 - 23	0	1,100,000	0	1,100,000	1,076,402.94	1.36
XS0541453147 3.3750 % ORANGE	2010 - 22	900,000	0	900,000	0	0.00	0.00
XS0829114999 2.6250 % Orsted	2012 - 22	900,000	0	900,000	0	0.00	0.00
DE000A13SL26 1.1250 % SAP	2014 - 23	0	800,000	800,000	0	0.00	0.00
FR0013517711 0.0000 % Schneider	2020 - 23	0	1,000,000	0	1,000,000	978,874.29	1.24
XS1287779208 1.7500 % SSE	2015 - 23	0	900,000	0	900,000	878,627.01	1.11
XS1914485534 1.1250 % Stryker	2018 - 23	0	1,000,000	0	1,000,000	968,960.05	1.23
XS0903136736 2.5000 % Telstra	2013 - 23	0	1,000,000	0	1,000,000	978,448.96	1.24
XS0881362502 2.3750 % Toyota MCC	2013 - 23	0	1,000,000	1,000,000	0	0.00	0.00
XS1810806635 0.6250 % UBS	2018 - 23	0	800,000	800,000	0	0.00	0.00
Total						10,282,351.96	13.03
GBP							
FR0013513777 0.5000 % CDC	2020 - 23	0	700,000	0	700,000	775,256.95	0.98
XS1501155748 1.2500 % Dt Tel	2016 - 23	0	800,000	0	800,000	880,371.42	1.12
XS1496010155 1.0000 % Toyota MCC	2016 - 22	0	700,000	700,000	0	0.00	0.00
XS2001192231 1.3750 % Toyota MF	2019 - 23	0	1,000,000	0	1,000,000	1,115,707.49	1.41
Total						2,771,335.86	3.51
USD							
US00287YBM03 2.3000 % AbbVie	2020 - 22	0	800,000	800,000	0	0.00	0.00
US375558BW29 0.7500 % Gilead	2020 - 23	0	1,100,000	0	1,100,000	961,907.39	1.22

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
US683234C895 1.7500 % Ontario	2020 - 23	0	800,000	800,000	0	0.00	0.00
Total						961,907.39	1.22

Total Bonds, listed on an official stock exchange	63,407,080.86	80.33
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Money market instruments

Money market instruments, listed on an official stock exchange

CHF

CH1166151881 0.0000 % Roche Kap CD	2022 - 22	0	1,500,000	1,500,000	0	0.00	0.00
CH1145907601 0.0000 % Switzerland GMBF	2022 - 22	0	300,000	300,000	0	0.00	0.00
CH1145907395 0.0000 % Switzerland GMBF	2022 - 22	0	1,200,000	1,200,000	0	0.00	0.00
Total Money market instruments, listed on an official stock exchange						0.00	0.00

Money market instruments, which are traded on another market open to the public

CHF

CH1145907353 0.0000 % Switzerland GMBF	2022 - 22	400,000	0	400,000	0	0.00	0.00
Total Money market instruments, which are traded on another market open to the public						0.00	0.00

Total Securities	63,407,080.86	80.33
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Total Securities	63,407,080.86	80.33
Current account balance	157,170.09	0.20
Time credit balance	14,950,000.00	18.94
Derivative financial instruments	22,698.54	0.03
Other assets	416,290.65	0.53
Total assets as of 30.04.2023	78,953,240.14	100.02
Liabilities	-17,456.99	-0.02
Net assets as of 30.04.2023	78,935,783.15	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
GBP	Sale	6,139.00	CHF	6,786.02	23.05.2023	LGT Bank AG	-64.90	0.00
GBP	Sale	1,007,611.00	CHF	1,134,328.16	23.05.2023	LGT Bank AG	9,867.54	0.01
EUR	Sale	992,550.00	CHF	979,700.45	12.06.2023	LGT Bank AG	7,013.36	0.01
EUR	Sale	7,450.00	CHF	7,290.41	12.06.2023	LGT Bank AG	-10.50	0.00
EUR	Sale	1,082,431.00	CHF	1,046,592.79	16.06.2023	LGT Bank AG	-13,918.98	-0.02
EUR	Sale	17,569.00	CHF	17,092.18	16.06.2023	LGT Bank AG	-121.05	0.00
EUR	Sale	1,030,347.00	CHF	995,836.56	26.06.2023	LGT Bank AG	-13,028.74	-0.02
EUR	Sale	13,403.00	CHF	13,041.48	26.06.2023	LGT Bank AG	-82.08	0.00
GBP	Sale	9,067.00	CHF	9,969.14	21.07.2023	LGT Bank AG	-92.69	0.00
GBP	Sale	694,432.00	CHF	780,030.47	21.07.2023	LGT Bank AG	9,405.39	0.01
EUR	Sale	19,592.00	CHF	19,039.48	24.07.2023	LGT Bank AG	-114.83	0.00
EUR	Sale	1,012,998.00	CHF	977,736.55	24.07.2023	LGT Bank AG	-12,631.07	-0.02
EUR	Sale	899,260.00	CHF	881,637.20	08.09.2023	LGT Bank AG	4,662.66	0.01
EUR	Sale	17,000.00	CHF	16,852.40	08.09.2023	LGT Bank AG	273.69	0.00
EUR	Sale	22,521.00	CHF	21,874.29	15.09.2023	LGT Bank AG	-80.33	0.00
EUR	Sale	1,002,479.00	CHF	965,008.34	15.09.2023	LGT Bank AG	-12,259.32	-0.02
EUR	Sale	603,402.00	CHF	587,397.97	15.09.2023	LGT Bank AG	-829.07	0.00
EUR	Sale	8,298.00	CHF	8,078.64	15.09.2023	LGT Bank AG	-10.67	0.00
EUR	Sale	1,500,342.00	CHF	1,487,992.68	18.09.2023	LGT Bank AG	25,618.33	0.03
EUR	Sale	26,000.00	CHF	25,757.91	18.09.2023	LGT Bank AG	415.87	0.00
EUR	Sale	20,512.00	CHF	19,945.43	29.09.2023	LGT Bank AG	-35.78	0.00
EUR	Sale	1,452,988.00	CHF	1,416,567.40	29.09.2023	LGT Bank AG	1,178.37	0.00
USD	Sale	1,075,965.00	CHF	967,844.51	29.09.2023	LGT Bank AG	25,715.57	0.03
USD	Sale	28,160.00	CHF	25,361.57	29.09.2023	LGT Bank AG	704.31	0.00
GBP	Sale	17,650.00	CHF	19,274.23	06.10.2023	LGT Bank AG	-173.74	0.00
GBP	Sale	792,341.00	CHF	864,820.39	06.10.2023	LGT Bank AG	-8,234.80	-0.01
EUR	Sale	990,153.00	CHF	961,001.91	30.11.2023	LGT Bank AG	-427.74	0.00
EUR	Sale	21,097.00	CHF	20,444.74	30.11.2023	LGT Bank AG	-40.26	0.00
Total open derivative financial instruments at the end of the period under review							22,698.54	0.03

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
04.07.2022	CHF	EUR	768,834.19	741,085.00
11.07.2022	CHF	EUR	956,358.98	906,510.00
13.07.2022	CHF	EUR	762,045.79	731,700.00
13.07.2022	EUR	CHF	5,670.00	5,809.56
04.08.2022	CHF	EUR	1,024,562.00	1,000,000.00
08.09.2022	CHF	EUR	973,643.32	916,629.00
08.09.2022	EUR	CHF	4,200.00	4,364.77
14.09.2022	CHF	EUR	886,620.20	841,650.00
16.09.2022	CHF	EUR	1,011,468.04	935,000.00
16.09.2022	EUR	CHF	4,625.00	4,806.33
19.09.2022	CHF	EUR	944,277.70	925,327.00
27.09.2022	CHF	GBP	814,151.16	704,400.00
24.10.2022	CHF	EUR	958,976.38	924,680.00
21.11.2022	CHF	USD	781,764.15	804,597.00
21.11.2022	CHF	USD	4,523.74	4,600.00
01.12.2022	CHF	EUR	607,173.55	627,530.00
18.01.2023	CHF	EUR	784,884.09	820,817.00
23.01.2023	CHF	EUR	781,641.37	802,584.00
24.01.2023	CHF	EUR	790,237.37	815,723.00
24.01.2023	CHF	USD	768,507.14	797,152.00
24.01.2023	CHF	USD	9,579.43	9,800.00
27.01.2023	CHF	EUR	1,086,108.99	1,108,054.00
27.01.2023	CHF	EUR	4,231.77	4,321.00
01.02.2023	CHF	EUR	3,029.24	3,080.00
01.02.2023	CHF	EUR	1,002,678.65	1,020,670.00
20.02.2023	CHF	EUR	784,348.21	805,638.00
20.03.2023	CHF	EUR	772,160.30	798,493.00
30.03.2023	CHF	EUR	786,123.18	809,110.00
17.04.2023	CHF	EUR	801,373.77	831,298.00
18.04.2023	CHF	EUR	972,424.48	1,002,912.00

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 Sustainable Money Market Fund (EUR) UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (EUR) B	80,439,311	75,049,283	223,175,271
Units outstanding at the end of the period (EUR) B	116,940	109,507	323,104
Net asset value per unit at the end of the period (EUR) B	687.87	685.34	690.72
Net asset value per unit at the beginning of the period (EUR) B	685.34	690.72	694.14
Percent change in asset value vs previous year (EUR) B	0.37%	-0.78%	-0.49%
Net asset value (EUR) I1	8,041,261	10,871,039	41,085,741
Units outstanding at the end of the period (EUR) I1	7,774	10,560	39,619
Net asset value per unit at the end of the period (EUR) I1	1,034.40	1,029.45	1,037.02
Net asset value per unit at the beginning of the period (EUR) I1	1,029.45	1,037.02	1,041.63
Percent change in asset value vs previous year (EUR) I1	0.48%	-0.73%	-0.44%
Net asset value (EUR) C	82,899,341	93,157,684	39,172,570
Units outstanding at the end of the period (EUR) C	84,626	95,556	39,888
Net asset value per unit at the end of the period (EUR) C	979.60	974.91	982.08
Net asset value per unit at the beginning of the period (EUR) C	974.91	982.08	986.44
Percent change in asset value vs previous year (EUR) C	0.48%	-0.73%	-0.44%
Net asset value (EUR) IM	682,833	97,957	647,002
Units outstanding at the end of the period (EUR) IM	693	100	656
Net asset value per unit at the end of the period (EUR) IM	985.39	979.57	986.28
Net asset value per unit at the beginning of the period (EUR) IM	979.57	986.28	990.17
Percent change in asset value vs previous year (EUR) IM	0.59%	-0.68%	-0.39%

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (EUR) B	-0.46%	-0.70%	-0.59%
Percent change in asset value vs previous year (EUR) I1	-0.40%	-0.65%	-0.54%
Percent change in asset value vs previous year (EUR) C	-0.40%	-0.65%	-0.54%
Percent change in asset value vs previous year (EUR) IM	-0.33%	-0.60%	-0.49%

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 30.04.2023

	30.04.2023
Assets	EUR
Bank balance	
Current account balance	73,130.72
Time credit balance	28,750,000.00
Money market instruments	32,571,554.00
Transferable securities	
Bonds, convertible bonds, warrant bonds	110,039,069.35
Other assets	680,008.67
Total assets	172,113,762.74
Liabilities	-51,016.65
Net assets	172,062,746.09

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	EUR
Earnings from cash in banks	226,773.76
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	1,551,599.88
Buying into current earnings with the issue of units	870,324.92
Total earnings	2,648,698.56
Expenses	30.04.2023
	EUR
Interest payable	56,492.21
Ongoing remuneration as specified by internal regulations	340,259.46
thereof management fees	256,211.71
thereof depositary fees	28,007.38
thereof other remuneration as specified by internal regulations	56,040.37
Other expenses	56,226.52
Adjustment of current earnings with the redemption of units	853,893.04
Total expenses	1,306,871.23
Net earnings	1,341,827.33
Capital gains and capital losses realized	-2,186,564.08
Profit or loss realized	-844,736.75
Capital gains and capital losses not realized	1,579,945.21
Net profit / loss	735,208.46

Distribution of profit

	30.04.2023
	EUR
Net earnings of the period	1,341,827.33
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	1,341,827.33
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	1,341,827.33
Balance carried forward into new year	0.00

Change in net assets

	30.04.2023
	EUR
Net assets at the beginning of the period under review	179,175,963.12
Distributions	0.00
Balance from unit movements	-7,848,425.49
Net profit / loss	735,208.46
Net assets at the end of the period under review	172,062,746.09

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Sustainable Money Market Fund (EUR) B	
Number of units outstanding at the beginning of the period	109,507.317
Number of units issued	82,985.504
Number of units redeemed	-75,552.634
Number of units outstanding at the end of the period	116,940.187

	30.04.2023
	Number
LGT Sustainable Money Market Fund (EUR) I1	
Number of units outstanding at the beginning of the period	10,560.086
Number of units issued	2,919.774
Number of units redeemed	-5,706.000
Number of units outstanding at the end of the period	7,773.860

	30.04.2023
	Number
LGT Sustainable Money Market Fund (EUR) C	
Number of units outstanding at the beginning of the period	95,555.516
Number of units issued	122,923.348
Number of units redeemed	-133,852.863
Number of units outstanding at the end of the period	84,626.001

30.04.2023
Number

LGT Sustainable Money Market Fund (EUR) IM	
Number of units outstanding at the beginning of the period	100.000
Number of units issued	10,147.956
Number of units redeemed	-9,555.000
Number of units outstanding at the end of the period	692.956

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
CHF							
CH0323735610 0.0000 % PFBRB	2016 - 22	3,000,000	0	3,000,000	0	0.00	0.00
Total						0.00	0.00
EUR							
XS1883354620 0.8750 % Abbot IE	2018 - 23	0	4,000,000	0	4,000,000	3,958,320.00	2.30
XS2125913942 1.5000 % AbbVie	2020 - 23	0	3,000,000	0	3,000,000	2,967,900.00	1.72
XS1856791873 0.5000 % ABN AMRO	2018 - 23	0	1,500,000	0	1,500,000	1,490,850.00	0.87
XS1422841202 0.6250 % ABN AMRO	2016 - 22	1,904,000	0	1,904,000	0	0.00	0.00
XS1824294901 0.2000 % ADB	2018 - 23	0	4,000,000	0	4,000,000	3,992,800.00	2.32
XS1326536155 0.5000 % AFD	2015 - 22	2,400,000	2,100,000	4,500,000	0	0.00	0.00
XS0603832782 4.0000 % AFD	2011 - 23	0	3,000,000	3,000,000	0	0.00	0.00
XS1135334800 1.0000 % Apple	2014 - 22	3,300,000	1,200,000	4,500,000	0	0.00	0.00
XS1374344668 2.7500 % AT&T	2015 - 23	0	2,000,000	0	2,000,000	1,999,400.00	1.16
XS1907118464 3.6510 % AT&T	2018 - 23	0	1,500,000	0	1,500,000	1,503,330.00	0.87
FR0011394907 2.8750 % Autoroutes	2013 - 23	0	2,900,000	2,900,000	0	0.00	0.00
DE000A1R0XG3 2.0000 % BASF	2012 - 22	2,700,000	160,000	2,860,000	0	0.00	0.00
XS1458405898 0.7500 % Bk of Am	2016 - 23	0	3,200,000	0	3,200,000	3,181,760.00	1.85
XS1290850707 1.6250 % Bk of Am	2015 - 22	4,100,000	0	4,100,000	0	0.00	0.00
XS2221879153 0.1010 % BMW Fin	2020 - 22	2,000,000	0	2,000,000	0	0.00	0.00
XS2010445026 0.1250 % BMW Fin	2019 - 22	3,737,000	0	3,737,000	0	0.00	0.00
XS0877622034 2.3750 % BMW Fin	2013 - 23	0	1,000,000	1,000,000	0	0.00	0.00
XS1368698251 0.2500 % BNG	2016 - 23	0	4,830,000	4,830,000	0	0.00	0.00
XS1280394229 0.5000 % BNG	2015 - 22	740,000	0	740,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS1114477133 1.5260 % BP CapM	2014 - 22	2,000,000	0	2,000,000	0	0.00	0.00
DE0001030443 0.0000 % BRD	2021 - 22	0	8,000,000	8,000,000	0	0.00	0.00
FR0011521319 2.3750 % CADES	2013 - 24	0	1,700,000	0	1,700,000	1,688,100.00	0.98
FR0011333186 2.5000 % CADES	2012 - 22	3,983,000	400,000	4,383,000	0	0.00	0.00
FR0011037001 4.1250 % CADES	2011 - 23	0	3,500,000	3,500,000	0	0.00	0.00
XS1457608013 0.7500 % Citigroup	2016 - 23	0	3,700,000	0	3,700,000	3,649,680.00	2.12
XS1642738816 0.5000 % Coop Rabobk	2017 - 22	0	705,000	705,000	0	0.00	0.00
XS1871439342 0.7500 % Coop Rabobk	2018 - 23	0	1,900,000	1,900,000	0	0.00	0.00
XS0304159576 4.7500 % Coop Rabobk	2007 - 22	1,800,000	0	1,800,000	0	0.00	0.00
XS1825405878 0.1250 % Council Eu	2018 - 23	0	4,155,000	0	4,155,000	4,147,271.70	2.41
XS1311139601 0.3750 % Council Eu	2015 - 22	1,400,000	3,200,000	4,600,000	0	0.00	0.00
XS1425199848 0.7500 % Cred Agri	2016 - 22	2,500,000	1,500,000	4,000,000	0	0.00	0.00
FR0013385515 0.7500 % Cred Agri	2018 - 23	0	3,500,000	0	3,500,000	3,442,565.00	2.00
FR0013216900 0.4240 % DANONE	2016 - 22	4,000,000	0	4,000,000	0	0.00	0.00
DE000DL19UC0 1.1250 % DBK	2018 - 23	0	3,500,000	0	3,500,000	3,470,215.00	2.02
XS1982107903 0.1250 % Diageo Fin	2019 - 23	0	3,500,000	0	3,500,000	3,451,875.00	2.01
XS1395180802 2.6250 % Digital Euro	2016 - 24	0	1,500,000	0	1,500,000	1,466,400.00	0.85
XS1940133298 0.2870 % DnB Bk ASA	2019 - 22	1,400,000	0	1,400,000	0	0.00	0.00
XS0856032213 2.0000 % Dt Bahn	2012 - 23	0	1,200,000	1,200,000	0	0.00	0.00
XS1382792197 0.6250 % Dt Tel	2016 - 23	0	3,400,000	3,400,000	0	0.00	0.00
XS1557096267 0.8750 % Dt Tel	2017 - 24	0	1,000,000	0	1,000,000	984,200.00	0.57
XS0525787874 4.2500 % Dt Tel	2010 - 22	2,500,000	0	2,500,000	0	0.00	0.00
XS1529859321 1.0000 % Ecolab	2016 - 24	0	3,600,000	0	3,600,000	3,537,000.00	2.06
XS1489409679 0.0000 % EIB	2016 - 23	0	1,500,000	0	1,500,000	1,478,265.00	0.86
XS2148404994 0.0000 % EIB	2020 - 23	0	1,700,000	1,700,000	0	0.00	0.00
XS0842659426 4.8750 % Enel Fin	2012 - 23	0	950,000	950,000	0	0.00	0.00
XS0177089298 5.2500 % Enel Fin	2003 - 23	0	2,000,000	0	2,000,000	2,013,400.00	1.17

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS0452187916 5.0000 % Enel Finance International	2009 - 22	3,866,000	0	3,866,000	0	0.00	0.00
FR0013463643 0.0000 % EssilorLuxott	2019 - 23	0	1,500,000	0	1,500,000	1,496,415.00	0.87
FR0013516051 0.2500 % EssilorLuxott	2020 - 24	0	2,200,000	0	2,200,000	2,153,822.00	1.25
XS2085547433 0.1250 % Fidelity	2019 - 22	4,100,000	0	4,100,000	0	0.00	0.00
XS2170609403 0.1250 % GSK Cap	2020 - 23	0	3,500,000	0	3,500,000	3,493,700.00	2.03
FR0013323722 0.6000 % HSBC Cont Eur	2018 - 23	0	3,300,000	3,300,000	0	0.00	0.00
XS1171541813 1.1250 % Iberdrola	2015 - 23	0	4,000,000	4,000,000	0	0.00	0.00
XS1291004270 1.7500 % Iberdrola	2015 - 23	0	4,800,000	1,500,000	3,300,000	3,281,982.00	1.91
XS1057055060 2.5000 % Iberdrola International	2014 - 22	4,300,000	0	4,300,000	0	0.00	0.00
XS1882544205 3.4960 % ING Group	2018 - 23	0	3,500,000	0	3,500,000	3,505,492.62	2.04
XS0883614231 2.7500 % JPM	2013 - 23	0	1,500,000	1,500,000	0	0.00	0.00
XS1611042646 0.8000 % Kellogg	2017 - 22	3,640,000	0	3,640,000	0	0.00	0.00
DE000A2GSKL9 0.0000 % KFW	2017 - 22	6,000,000	0	6,000,000	0	0.00	0.00
DE000A2BPB50 0.0000 % KFW	2016 - 23	0	3,600,000	0	3,600,000	3,557,988.00	2.07
DE000A289RC9 0.0000 % KFW	2020 - 23	0	1,500,000	600,000	900,000	895,671.00	0.52
FR0014009EIO 0.3750 % L'Oreal	2022 - 24	0	1,000,000	0	1,000,000	974,550.00	0.57
FR0014009EH2 3.7120 % L'Oreal	2022 - 24	2,000,000	0	0	2,000,000	2,012,200.00	1.17
FR0000476087 4.3750 % La Poste	2003 - 23	0	3,000,000	0	3,000,000	3,003,960.00	1.75
XS2059885058 0.2500 % Lloyds Bk	2019 - 22	0	3,300,000	3,300,000	0	0.00	0.00
XS1280783983 1.3750 % Lloyds Bk	2015 - 22	450,000	0	450,000	0	0.00	0.00
FR0013482817 0.0000 % LVMH	2020 - 24	0	3,500,000	0	3,500,000	3,416,595.00	1.99
XS1234370127 0.9500 % 3M	2015 - 23	0	1,700,000	0	1,700,000	1,698,521.00	0.99
XS1323910684 1.9000 % Magna Intl	2015 - 23	0	3,500,000	0	3,500,000	3,465,245.00	2.01
DE000A282CA0 0.4180 % M-B Fin CA	2020 - 22	2,300,000	0	2,300,000	0	0.00	0.00
XS2020670696 0.0000 % Medtronic	2019 - 22	3,900,000	0	3,900,000	0	0.00	0.00
XS2240133459 0.0000 % Medtronic	2020 - 23	0	3,900,000	3,900,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
DE000A19HBM3 0.0000 % MercBenz	2017 - 22	1,200,000	0	1,200,000	0	0.00	0.00
DE000A1PGWA5 2.3750 % MercBenz	2012 - 22	0	1,200,000	1,200,000	0	0.00	0.00
XS1529838085 1.0000 % MS	2016 - 22	0	2,500,000	2,500,000	0	0.00	0.00
XS1115208107 1.8750 % MS	2014 - 23	0	4,000,000	4,000,000	0	0.00	0.00
XS1575474371 0.3500 % NAB	2017 - 22	1,750,000	0	1,750,000	0	0.00	0.00
XS1872032369 0.6250 % NAB	2018 - 23	0	400,000	0	400,000	396,160.00	0.23
XS1837997979 1.1250 % Natwest	2018 - 23	0	1,500,000	0	1,500,000	1,496,250.00	0.87
XS0801636902 3.2500 % Nordea Bk	2012 - 22	3,180,000	0	3,180,000	0	0.00	0.00
XS1492825051 0.1250 % Novartis	2016 - 23	0	2,500,000	0	2,500,000	2,469,500.00	1.44
XS1769040111 0.5000 % Novartis	2018 - 23	0	1,500,000	0	1,500,000	1,488,000.00	0.86
XS1312042648 0.5000 % NWB	2015 - 22	0	4,000,000	4,000,000	0	0.00	0.00
XS1346315382 0.5000 % NWB	2016 - 23	0	2,270,000	2,270,000	0	0.00	0.00
XS0834367863 2.6250 % OMV	2012 - 22	2,800,000	0	2,800,000	0	0.00	0.00
FR0013241536 0.7500 % ORANGE	2017 - 23	0	2,000,000	0	2,000,000	1,981,200.00	1.15
XS0827999318 2.5000 % ORANGE	2012 - 23	0	1,800,000	1,800,000	0	0.00	0.00
XS0541453147 3.3750 % ORANGE	2010 - 22	1,000,000	0	1,000,000	0	0.00	0.00
XS0829114999 2.6250 % Orsted	2012 - 22	3,500,000	0	3,500,000	0	0.00	0.00
XS0794399674 3.7500 % Poland	2012 - 23	3,800,000	0	3,800,000	0	0.00	0.00
XS1371715118 0.5000 % Roche Fin	2016 - 23	2,000,000	890,000	2,890,000	0	0.00	0.00
FR0013324332 0.5000 % Sanofi	2018 - 23	3,000,000	0	3,000,000	0	0.00	0.00
FR0011625433 2.5000 % Sanofi	2013 - 23	0	1,500,000	0	1,500,000	1,492,950.00	0.87
XS2176715311 0.0000 % SAP	2020 - 23	0	1,000,000	0	1,000,000	998,530.00	0.58
DE000A13SL26 1.1250 % SAP	2014 - 23	0	1,600,000	1,600,000	0	0.00	0.00
XS1141969912 1.8750 % Sky	2014 - 23	0	3,500,000	0	3,500,000	3,470,950.00	2.02
XS1287779208 1.7500 % SSE	2015 - 23	0	2,000,000	0	2,000,000	1,987,344.60	1.16
XS0858366684 2.5000 % Statkraft	2012 - 22	3,750,000	0	3,750,000	0	0.00	0.00
XS1914485534 1.1250 % Stryker	2018 - 23	0	3,000,000	0	3,000,000	2,958,750.00	1.72

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS1843449809 1.4910 % Takeda	2018 - 22	0	3,300,000	3,300,000	0	0.00	0.00
XS0903136736 2.5000 % Telstra	2013 - 23	0	1,510,000	0	1,510,000	1,503,821.43	0.87
XS0760187400 3.5000 % Telstra	2012 - 22	0	4,000,000	4,000,000	0	0.00	0.00
XS0706229555 3.7500 % Telstra Corporation	2011 - 22	4,000,000	0	4,000,000	0	0.00	0.00
XS0593606121 4.6250 % TenneT	2011 - 23	0	3,000,000	3,000,000	0	0.00	0.00
XS2407913586 0.0000 % Ther Fish Fin	2021 - 23	0	3,500,000	0	3,500,000	3,437,420.00	2.00
XS1857683335 0.6250 % Toronto Bk	2018 - 23	0	1,200,000	0	1,200,000	1,192,200.00	0.69
XS1171489393 0.7500 % Toyota MCC	2015 - 22	3,995,000	0	3,995,000	0	0.00	0.00
XS2357120679 3.6580 % Toyota MF	2021 - 23	0	3,000,000	0	3,000,000	2,999,400.00	1.74
XS1810806635 0.6250 % UBS	2018 - 23	0	1,600,000	1,600,000	0	0.00	0.00
XS2149270477 0.7500 % UBS	2020 - 23	0	3,000,000	3,000,000	0	0.00	0.00
CH0302790123 1.7500 % UBS Grp	2015 - 22	350,000	2,500,000	2,850,000	0	0.00	0.00
XS1146282634 1.6250 % Verizon	2014 - 24	0	800,000	0	800,000	787,120.00	0.46
Total						110,039,069.35	63.95
USD							
US61744YAH18 2.7500 % Morgan Stanley	2017 - 22	2,800,000	0	2,800,000	0	0.00	0.00
Total						0.00	0.00
Total Bonds, listed on an official stock exchange						110,039,069.35	63.95

Money market instruments

Money market instruments, listed on an official stock exchange

EUR

BE0312785570 0.0000 % Belgium TB	2021 - 22	0	12,000,000	12,000,000	0	0.00	0.00
DE0001030898 0.0000 % BRD TB	2022 - 23	0	6,700,000	0	6,700,000	6,606,736.00	3.84
DE0001030815 0.0000 % BRD TB	2022 - 23	650,000	2,000,000	2,650,000	0	0.00	0.00
DE0001030823 0.0000 % BRD TB	2022 - 23	0	500,000	500,000	0	0.00	0.00
DE000BU0E048 0.0000 % BRD TB	2023 - 24	0	500,000	0	500,000	485,415.00	0.28

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
DE0001030435 0.0000 % BRD TB	2021 - 22	4,600,000	3,600,000	8,200,000	0	0.00	0.00
DE0001030385 0.0000 % BRD TB	2021 - 22	100,000	0	100,000	0	0.00	0.00
DE0001030393 0.0000 % BRD TB	2021 - 22	6,000,000	0	6,000,000	0	0.00	0.00
DE0001030807 0.0000 % BRD TB	2022 - 23	1,000,000	7,000,000	8,000,000	0	0.00	0.00
DE0001030849 0.0000 % BRD TB	2022 - 23	0	840,000	840,000	0	0.00	0.00
DE000BU0E006 0.0000 % BRD TB	2023 - 23	0	4,950,000	0	4,950,000	4,856,742.00	2.82
DE000BU0E030 0.0000 % BRD TB	2023 - 24	0	500,000	0	500,000	486,460.00	0.28
DE0001030443 0.0000 % BRD TB	2021 - 22	4,000,000	12,000,000	16,000,000	0	0.00	0.00
DE0001030880 0.0000 % BRD TB	2022 - 23	0	5,700,000	200,000	5,500,000	5,436,915.00	3.16
DE000BU0E014 0.0000 % BRD TB	2023 - 24	0	2,050,000	0	2,050,000	2,004,859.00	1.17
DE0001030427 0.0000 % BRD TB	2021 - 22	4,100,000	5,950,000	10,050,000	0	0.00	0.00
DE0001030401 0.0000 % BRD TB	2021 - 22	8,300,000	3,000,000	11,300,000	0	0.00	0.00
DE0001030856 0.0000 % BRD TB	2022 - 23	0	4,000,000	3,100,000	900,000	896,832.00	0.52
DE0001030906 0.0000 % BRD TB	2022 - 23	0	11,350,000	4,350,000	7,000,000	6,882,470.00	4.00
DE0001030872 0.0000 % BRD TB	2022 - 23	0	6,450,000	3,950,000	2,500,000	2,477,600.00	1.44
DE000BU0E022 0.0000 % BRD TB	2023 - 24	0	2,500,000	0	2,500,000	2,437,525.00	1.42
DE0001030831 0.0000 % BRD TB	2022 - 23	0	950,000	950,000	0	0.00	0.00
DE0001030864 0.0000 % BRD TB	2022 - 23	0	2,600,000	2,600,000	0	0.00	0.00
DE0001030419 0.0000 % BRD TB	2021 - 22	7,600,000	1,500,000	9,100,000	0	0.00	0.00
Total Money market instruments, listed on an official stock exchange						32,571,554.00	18.93
Total Securities						142,610,623.35	82.88
Total Securities						142,610,623.35	82.88
Current account balance						73,130.72	0.04
Time credit balance						28,750,000.00	16.71
Other assets						680,008.67	0.40
Total assets as of 30.04.2023						172,113,762.74	100.03
Liabilities						-51,016.65	-0.03
Net assets as of 30.04.2023						172,062,746.09	100.00

Derivative financial instruments

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
19.05.2022	EUR	USD	2,538,815.45	2,834,100.00
05.07.2022	EUR	CHF	2,782,210.80	3,019,500.00
04.08.2022	EUR	CHF	976,379.43	1,000,000.00
08.11.2022	EUR	CHF	1,027,311.06	1,000,000.00

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 Sustainable Money Market Fund (USD) UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) B	152,339,071	186,852,026	232,867,314
Units outstanding at the end of the period (USD) B	96,455	121,146	150,584
Net asset value per unit at the end of the period (USD) B	1,579.37	1,542.37	1,546.43
Net asset value per unit at the beginning of the period (USD) B	1,542.37	1,546.43	1,545.17
Percent change in asset value vs previous year (USD) B	2.40%	-0.26%	0.08%
Net asset value (USD) C	25,946,330	25,310,706	20,709,597
Units outstanding at the end of the period (USD) C	23,441	23,474	19,187
Net asset value per unit at the end of the period (USD) C	1,106.89	1,078.24	1,079.36
Net asset value per unit at the beginning of the period (USD) C	1,078.24	1,079.36	1,076.65
Percent change in asset value vs previous year (USD) C	2.66%	-0.10%	0.25%
Net asset value (USD) IM	587,248	157,816	144,106
Units outstanding at the end of the period (USD) IM	536	148	135
Net asset value per unit at the end of the period (USD) IM	1,096.33	1,065.80	1,066.27
Net asset value per unit at the beginning of the period (USD) IM	1,065.80	1,066.27	1,062.86
Percent change in asset value vs previous year (USD) IM	2.86%	-0.04%	0.32%

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (USD) B	0.97%	-0.14%	0.62%
Percent change in asset value vs previous year (USD) C	1.19%	0.03%	0.82%
Percent change in asset value vs previous year (USD) IM	1.33%	0.09%	0.91%

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 30.04.2023

	30.04.2023
Assets	USD
Bank balance	
Current account balance	5.96
Time credit balance	34,950,000.00
Money market instruments	30,841,571.50
Transferable securities	
Bonds, convertible bonds, warrant bonds	127,390,142.25
Derivative financial instruments	-10,897.22
Other assets	761,322.73
Total assets	193,932,145.22
Liabilities	-15,059,496.20
Net assets	178,872,649.02

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	USD
Earnings from cash in banks	973,069.29
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	3,315,427.73
Other earnings	0.01
Buying into current earnings with the issue of units	1,050,119.11
Total earnings	5,338,616.14

	30.04.2023
Expenses	USD
Interest payable	0.03
Ongoing remuneration as specified by internal regulations	962,092.39
thereof management fees	857,597.68
thereof depositary fees	34,848.84
thereof other remuneration as specified by internal regulations	69,645.87
Other expenses	56,697.20
Adjustment of current earnings with the redemption of units	1,574,667.29
Total expenses	2,593,456.91

Net earnings	2,745,159.23
Capital gains and capital losses realized	-761,201.97
Profit or loss realized	1,983,957.26
Capital gains and capital losses not realized	2,272,896.87
Net profit / loss	4,256,854.13

Distribution of profit

	30.04.2023
	USD
Net earnings of the period	2,745,159.23
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	2,745,159.23
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	2,745,159.23
Balance carried forward into new year	0.00

Change in net assets

	30.04.2023
	USD
Net assets at the beginning of the period under review	212,320,548.42
Distributions	0.00
Balance from unit movements	-37,704,753.53
Net profit / loss	4,256,854.13
Net assets at the end of the period under review	178,872,649.02

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Sustainable Money Market Fund (USD) B	
Number of units outstanding at the beginning of the period	121,145.870
Number of units issued	48,012.521
Number of units redeemed	-72,702.975
Number of units outstanding at the end of the period	96,455.416

	30.04.2023
	Number
LGT Sustainable Money Market Fund (USD) C	
Number of units outstanding at the beginning of the period	23,474.000
Number of units issued	55,696.000
Number of units redeemed	-55,729.353
Number of units outstanding at the end of the period	23,440.647

	30.04.2023
	Number
LGT Sustainable Money Market Fund (USD) IM	
Number of units outstanding at the beginning of the period	148.072
Number of units issued	458.578
Number of units redeemed	-71.000
Number of units outstanding at the end of the period	535.650

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
CHF							
CH0446595602 0.2500 % MercBenz	2018 - 22	0	2,000,000	2,000,000	0	0.00	0.00
CH0316423265 0.3000 % SBk 1N-Norge	2016 - 22	2,700,000	0	2,700,000	0	0.00	0.00
Total						0.00	0.00
EUR							
XS2010445026 0.1250 % BMW Fin	2019 - 22	2,500,000	0	2,500,000	0	0.00	0.00
XS1395180802 2.6250 % Digital Euro	2016 - 24	0	1,700,000	0	1,700,000	1,834,177.58	1.03
XS0842659426 4.8750 % Enel Fin	2012 - 23	0	2,000,000	2,000,000	0	0.00	0.00
XS0177089298 5.2500 % Enel Fin	2003 - 23	0	480,000	0	480,000	533,301.21	0.30
XS0452187916 5.0000 % Enel Finance International	2009 - 22	3,007,000	0	3,007,000	0	0.00	0.00
XS0820547825 2.7500 % JPM	2012 - 22	1,680,000	0	1,680,000	0	0.00	0.00
XS0829114999 2.6250 % Orsted	2012 - 22	2,400,000	0	2,400,000	0	0.00	0.00
XS0706229555 3.7500 % Telstra Corporation	2011 - 22	3,200,000	0	3,200,000	0	0.00	0.00
Total						2,367,478.79	1.32
USD							
US00037BAB80 2.8750 % ABB Finance USA	2012 - 22	7,593,000	0	7,593,000	0	0.00	0.00
US002824BE94 3.4000 % Abbott Lab	2016 - 23	0	4,325,000	0	4,325,000	4,278,592.75	2.39
US00287YAL39 2.9000 % AbbVie	2013 - 22	4,300,000	700,000	5,000,000	0	0.00	0.00
US00287YBC21 3.7500 % AbbVie	2018 - 23	0	5,800,000	1,000,000	4,800,000	4,766,064.00	2.66
XS1645476125 1.8443 % ABN AMRO Bank	2017 - 22	7,100,000	0	7,100,000	0	0.00	0.00
US00254EMQ25 2.8750 % AB Svensk	2018 - 23	0	4,500,000	4,500,000	0	0.00	0.00
US045167EX76 0.2500 % ADB	2020 - 23	0	4,424,000	0	4,424,000	4,335,340.08	2.42
US045167ED13 1.7500 % ADB	2017 - 22	0	2,000,000	2,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US045167EH27 2.7500 % ADB	2018 - 23	0	4,100,000	4,100,000	0	0.00	0.00
US00254EMP42 2.0000 % Aktiebolaget Svensk Exportkredit	2017 - 22	3,300,000	693,000	3,993,000	0	0.00	0.00
US031162CH16 2.2500 % Amgen	2016 - 23	0	4,500,000	0	4,500,000	4,458,510.00	2.49
US037833BU32 2.8500 % Apple	2016 - 23	0	4,000,000	4,000,000	0	0.00	0.00
US045167EB56 1.8750 % Asian Development Bank ADB	2017 - 22	0	5,162,000	5,162,000	0	0.00	0.00
US00206RMJ85 0.9000 % AT&T	2021 - 24	0	3,674,000	0	3,674,000	3,541,001.20	1.98
US00206RCM25 3.0000 % AT&T	2015 - 22	8,794,000	0	8,794,000	0	0.00	0.00
US064159VK97 1.6250 % Bk NS	2020 - 23	0	4,570,000	500,000	4,070,000	4,070,000.00	2.28
US06051GEU94 3.3000 % Bk of Am	2013 - 23	4,000,000	920,000	4,920,000	0	0.00	0.00
USN1453LAA63 2.2500 % BMW Finance	2019 - 22	720,000	0	720,000	0	0.00	0.00
USU09513GW34 2.2500 % BMW US	2016 - 23	0	2,700,000	0	2,700,000	2,668,413.13	1.49
USU09513HH57 3.4500 % BMW US	2018 - 23	0	3,077,000	3,077,000	0	0.00	0.00
USU09513HZ55 3.8000 % BMW US	2020 - 23	0	2,000,000	2,000,000	0	0.00	0.00
XS2156607884 0.7500 % BNG	2020 - 23	0	5,000,000	5,000,000	0	0.00	0.00
XS0877608124 2.5000 % BNG 23 S1	2013 - 23	0	5,000,000	5,000,000	0	0.00	0.00
XS2049827160 1.5000 % BNG Bank	2019 - 22	0	5,000,000	5,000,000	0	0.00	0.00
US05584KAA60 3.0000 % BPCE	2017 - 22	2,000,000	0	2,000,000	0	0.00	0.00
US110122DT20 0.5370 % Bristol-Myers	2020 - 23	0	4,000,000	0	4,000,000	3,905,280.00	2.18
US135087H643 2.0000 % Canada	2017 - 22	0	5,000,000	5,000,000	0	0.00	0.00
US172967HD63 3.8750 % Citigroup	2013 - 23	0	2,500,000	0	2,500,000	2,492,025.00	1.39
US19416QEL05 2.2500 % Colgate-Palmolive	2017 - 22	480,000	0	480,000	0	0.00	0.00
US2027A1JS79 2.7759 % Commonwealth Bank of Australia	2017 - 22	2,761,000	900,000	3,661,000	0	0.00	0.00
US222213AW05 0.2500 % Council Eu	2020 - 23	0	613,000	0	613,000	599,636.60	0.34
USU2339CDR61 2.5500 % Daimler Finance North America	2019 - 22	4,200,000	0	4,200,000	0	0.00	0.00
USF12033TN02 2.5890 % DANONE	2016 - 23	0	5,000,000	500,000	4,500,000	4,434,534.68	2.48

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
USF12033AZ33 3.0000 % DANONE	2012 - 22	7,000,000	0	7,000,000	0	0.00	0.00
USN27915AK84 2.4850 % Deutsche Telekom International Finance	2016 - 23	0	1,600,000	0	1,600,000	1,582,414.80	0.88
US25243YAU38 2.6250 % Diageo Cap	2013 - 23	0	3,000,000	0	3,000,000	3,000,000.00	1.68
US29874QEH39 0.2500 % EBRD	2020 - 23	0	3,700,000	0	3,700,000	3,665,220.00	2.05
US29874QDM33 0.3874 % EBRD	2018 - 22	4,000,000	0	4,000,000	0	0.00	0.00
US30216BGT35 2.0000 % EDC	2017 - 22	1,200,000	0	1,200,000	0	0.00	0.00
US30216BHA35 2.5000 % EDC	2018 - 23	0	3,000,000	3,000,000	0	0.00	0.00
US298785JF47 0.2500 % EIB	2020 - 23	0	1,500,000	0	1,500,000	1,473,480.14	0.82
US298785GX89 2.2500 % EIB	2015 - 22	1,500,000	1,000,000	2,500,000	0	0.00	0.00
US298785HP47 2.5000 % EIB	2018 - 23	0	7,967,000	7,967,000	0	0.00	0.00
US298785HR03 2.8750 % EIB	2018 - 23	0	4,000,000	0	4,000,000	3,973,809.36	2.22
FR0013266236 2.5000 % EssilorLuxottica	2017 - 22	2,400,000	0	2,400,000	0	0.00	0.00
US298785HW97 2.6250 % European Investment Bank	2019 - 22	5,000,000	0	5,000,000	0	0.00	0.00
US30216BHK17 1.7500 % Export Development Canada	2019 - 22	0	1,200,000	1,200,000	0	0.00	0.00
US31620MBP05 0.3750 % Fidelity	2021 - 23	2,000,000	0	2,000,000	0	0.00	0.00
US31620MBQ87 0.6000 % Fidelity	2021 - 24	0	600,000	0	600,000	576,384.00	0.32
US30254WAM10 2.0000 % FMS Wertmng	2017 - 22	0	7,000,000	7,000,000	0	0.00	0.00
US30254WAP41 2.7500 % FMS Wertmng	2019 - 24	0	2,000,000	0	2,000,000	1,967,600.00	1.10
US30254WAN92 2.7500 % FMS Wertmng	2018 - 23	0	7,000,000	7,000,000	0	0.00	0.00
US375558BW29 0.7500 % Gilead	2020 - 23	0	3,431,000	1,500,000	1,931,000	1,896,859.92	1.06
US375558BL63 2.5000 % Gilead	2016 - 23	0	3,000,000	0	3,000,000	2,978,460.00	1.67
US377373AL97 0.5340 % GSK Cap	2020 - 23	0	4,949,000	0	4,949,000	4,865,262.92	2.72
US404280BA69 3.6000 % HSBC Hldg	2016 - 23	0	5,400,000	2,000,000	3,400,000	3,394,640.99	1.90
US444859BP69 0.6500 % Humana	2021 - 23	0	4,000,000	0	4,000,000	3,955,640.00	2.21
US4581XODM78 0.5000 % IADB	2020 - 23	0	6,000,000	0	6,000,000	5,983,200.00	3.34
US459058JM61 0.2500 % IBRD	2020 - 23	0	5,000,000	0	5,000,000	4,866,500.00	2.72

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US459058ES86 1.8750 % IBRD	2015 - 22	0	3,000,000	3,000,000	0	0.00	0.00
US459058CY72 2.1250 % IBRD	2013 - 23	0	4,000,000	4,000,000	0	0.00	0.00
US459056LD78 7.6250 % IBRD	1993 - 23	0	3,000,000	3,000,000	0	0.00	0.00
US459058GU15 2.1250 % Int. Bank for Reconstruction and Development	2019 - 22	5,000,000	1,000,000	6,000,000	0	0.00	0.00
US458140AM21 2.7000 % Intel	2012 - 22	2,000,000	0	2,000,000	0	0.00	0.00
US4581X0CZ90 1.7500 % Inter-American Development Bank	2017 - 22	0	3,000,000	3,000,000	0	0.00	0.00
US46625HJH49 3.2000 % JPM	2013 - 23	544,000	4,321,000	4,865,000	0	0.00	0.00
US46625HJE18 3.2500 % JPMorgan Chase & Co	2012 - 22	4,213,000	0	4,213,000	0	0.00	0.00
US500769JH85 0.2500 % KFW	2020 - 23	0	2,900,000	0	2,900,000	2,836,343.29	1.59
US500769JN53 0.2500 % KFW	2021 - 23	0	3,000,000	3,000,000	0	0.00	0.00
US500769FH22 2.0000 % KFW	2012 - 22	0	5,000,000	5,000,000	0	0.00	0.00
US500769FK50 2.1250 % KFW	2013 - 23	0	4,000,000	4,000,000	0	0.00	0.00
XS1814900806 2.8750 % KFW	2018 - 22	5,000,000	0	5,000,000	0	0.00	0.00
US500769HP20 2.0000 % Kreditanstalt für Wiederaufbau KFW	2017 - 22	0	3,000,000	3,000,000	0	0.00	0.00
US539439AS89 4.0500 % Lloyds Bk	2018 - 23	0	6,700,000	3,200,000	3,500,000	3,483,820.34	1.95
US55608RBC34 2.1000 % Macquarie Bank	2019 - 22	2,900,000	894,000	3,794,000	0	0.00	0.00
US594918AT18 2.3750 % Microsoft	2013 - 23	0	3,000,000	0	3,000,000	2,998,890.00	1.68
US594918BX11 2.8750 % Microsoft	2017 - 24	0	4,000,000	0	4,000,000	3,939,040.00	2.20
US61744YAH18 2.7500 % Morgan Stanley	2017 - 22	8,400,000	0	8,400,000	0	0.00	0.00
US61744YAN85 3.1250 % MS	2018 - 23	0	5,000,000	5,000,000	0	0.00	0.00
US61746BDJ26 3.7500 % MS	2013 - 23	0	1,000,000	1,000,000	0	0.00	0.00
XS1788579917 2.8750 % Muni Fin	2018 - 23	0	4,500,000	4,500,000	0	0.00	0.00
US63111XAC56 0.4450 % Nasdaq	2020 - 22	2,000,000	0	2,000,000	0	0.00	0.00
XS1717575259 2.3750 % Nestle	2017 - 22	0	600,000	600,000	0	0.00	0.00
USU74078BX05 3.3500 % Nestle	2018 - 23	0	4,000,000	0	4,000,000	3,970,040.00	2.22
US66989HAE80 2.4000 % Novartis	2012 - 22	8,400,000	0	8,400,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US676167BZ12 1.6250 % Oesterreichische Kontrollbank	2019 - 22	1,400,000	3,400,000	4,800,000	0	0.00	0.00
US68323AEQ31 2.2000 % Ontario	2017 - 22	0	3,885,000	3,885,000	0	0.00	0.00
US713448FB91 0.4000 % PepsiCo	2020 - 23	0	3,000,000	0	3,000,000	2,946,600.00	1.65
US713448EY04 0.7500 % PepsiCo	2020 - 23	0	5,000,000	0	5,000,000	4,998,800.00	2.79
US717081DH33 3.0000 % Pfizer	2013 - 23	0	4,000,000	0	4,000,000	3,994,240.00	2.23
US78015K7D03 1.9500 % RBC	2020 - 23	0	3,000,000	3,000,000	0	0.00	0.00
US78013XW204 3.7000 % RBC	2018 - 23	0	4,000,000	500,000	3,500,000	3,473,006.36	1.94
US05964HAE53 3.1250 % Santander	2017 - 23	2,800,000	600,000	3,400,000	0	0.00	0.00
US05967FAB22 3.8750 % Santander	2012 - 22	699,000	0	699,000	0	0.00	0.00
US05964HAH84 5.9259 % Santander	2018 - 23	1,200,000	0	1,200,000	0	0.00	0.00
FR0013515517 0.5000 % Soc.Fin	2020 - 23	0	5,000,000	1,000,000	4,000,000	3,982,333.76	2.23
US874060AT36 4.4000 % Takeda	2019 - 23	0	1,720,000	0	1,720,000	1,709,860.14	0.96
US89236THF57 0.5000 % Toyota MCC	2020 - 23	0	3,000,000	0	3,000,000	2,960,820.00	1.66
US892331AE95 2.1570 % Toyota Moto	2019 - 22	2,000,000	0	2,000,000	0	0.00	0.00
US89236TGZ21 1.1500 % Toyota Motor	2020 - 22	5,225,000	0	5,225,000	0	0.00	0.00
XS1678630432 2.1250 % TWDC Ent	2017 - 22	5,500,000	0	5,500,000	0	0.00	0.00
US92857WAZ32 2.5000 % Vodafone	2012 - 22	1,700,000	0	1,700,000	0	0.00	0.00
US95000U2B83 2.6250 % WFC	2017 - 22	0	4,760,000	4,760,000	0	0.00	0.00
Total						125,022,663.46	69.90
Total Bonds, listed on an official stock exchange						127,390,142.25	71.22

Money market instruments

Money market instruments, listed on an official stock exchange

USD

US912796Z368 0.0000 % USA TB	2023 - 23	0	6,600,000	3,400,000	3,200,000	3,152,216.00	1.76
US912796XX24 0.0000 % USA TB	2022 - 22	0	9,000,000	9,000,000	0	0.00	0.00
US912796U641 0.0000 % USA TB	2022 - 22	0	6,300,000	6,300,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US912796ZG72 0.0000 % USA TB	2022 - 23	0	3,800,000	3,800,000	0	0.00	0.00
US912796W472 0.0000 % USA TB	2022 - 23	0	2,000,000	2,000,000	0	0.00	0.00
US912796ZD42 0.0000 % USA TB	2022 - 23	0	3,300,000	1,100,000	2,200,000	2,142,531.42	1.20
US912796Y296 0.0000 % USA TB	2023 - 23	0	1,300,000	0	1,300,000	1,284,440.90	0.72
US912796T585 0.0000 % USA TB	2022 - 22	1,000,000	2,800,000	3,800,000	0	0.00	0.00
US912796Q367 0.0000 % USA TB	2021 - 22	0	2,000,000	2,000,000	0	0.00	0.00
US912796Y379 0.0000 % USA TB	2023 - 23	0	2,800,000	0	2,800,000	2,763,170.28	1.54
US912797FP74 0.0000 % USA TB	2023 - 23	0	1,400,000	1,400,000	0	0.00	0.00
US912796YC77 0.0000 % USA TB	2022 - 22	0	3,000,000	3,000,000	0	0.00	0.00
US912796XY07 0.0000 % USA TB	2022 - 23	0	800,000	0	800,000	788,783.39	0.44
US912796XL85 0.0000 % USA TB	2022 - 22	0	1,800,000	1,800,000	0	0.00	0.00
US912796V896 0.0000 % USA TB	2022 - 22	0	5,200,000	5,200,000	0	0.00	0.00
US912796XS39 0.0000 % USA TB	2022 - 23	0	1,400,000	1,400,000	0	0.00	0.00
US912796S678 0.0000 % USA TB	2022 - 22	4,600,000	0	4,600,000	0	0.00	0.00
US912796YP80 0.0000 % USA TB	2022 - 22	0	10,000,000	10,000,000	0	0.00	0.00
US912796XU84 0.0000 % USA TB	2022 - 22	0	4,400,000	4,400,000	0	0.00	0.00
US912796U310 0.0000 % USA TB	2022 - 23	0	500,000	500,000	0	0.00	0.00
US912796W621 0.0000 % USA TB	2022 - 22	0	6,000,000	6,000,000	0	0.00	0.00
US912796CS67 0.0000 % USA TB	2023 - 23	0	400,000	0	400,000	392,020.83	0.22
US912796ZR38 0.0000 % USA TB	2022 - 23	0	3,000,000	0	3,000,000	2,975,723.97	1.66
US912796Q441 0.0000 % USA TB	2021 - 22	7,000,000	0	7,000,000	0	0.00	0.00
US912796ZS11 0.0000 % USA TB	2023 - 23	0	3,000,000	1,100,000	1,900,000	1,882,991.79	1.05
US912796ZQ54 0.0000 % USA TB	2022 - 23	0	1,300,000	350,000	950,000	943,337.86	0.53
US912796V482 0.0000 % USA TB	2022 - 23	0	500,000	500,000	0	0.00	0.00
US912796YH64 0.0000 % USA TB	2022 - 23	0	7,000,000	4,000,000	3,000,000	2,948,426.88	1.65
US912796YJ21 0.0000 % USA TB	2022 - 23	0	10,000,000	7,500,000	2,500,000	2,447,475.88	1.37
US912796ZZ53 0.0000 % USA TB	2023 - 23	0	1,000,000	0	1,000,000	989,061.11	0.55

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US912796T338 0.0000 % USA TB	2022 - 23	0	500,000	500,000	0	0.00	0.00
US912796R431 0.0000 % USA TB	2021 - 22	7,200,000	0	7,200,000	0	0.00	0.00
US912796W548 0.0000 % USA TB	2022 - 22	0	16,200,000	16,200,000	0	0.00	0.00
US912796X462 0.0000 % USA TB	2022 - 22	0	2,000,000	2,000,000	0	0.00	0.00
US912796U807 0.0000 % USA TB	2022 - 22	2,700,000	0	2,700,000	0	0.00	0.00
US912796P948 0.0000 % USA TB	2021 - 22	1,000,000	4,300,000	5,300,000	0	0.00	0.00
US912796YG81 0.0000 % USA TB	2022 - 22	0	4,000,000	4,000,000	0	0.00	0.00
US912796V557 0.0000 % USA TB	2022 - 22	0	1,400,000	1,400,000	0	0.00	0.00
US912796YT03 0.0000 % USA TB	2022 - 23	0	12,800,000	8,600,000	4,200,000	4,097,047.50	2.29
US912796CR84 0.0000 % USA TB	2023 - 23	0	2,700,000	0	2,700,000	2,648,332.31	1.48
US912796S348 0.0000 % USA TB	2022 - 23	0	1,000,000	1,000,000	0	0.00	0.00
US912796XQ72 0.0000 % USA TB	2022 - 23	0	1,400,000	0	1,400,000	1,386,011.38	0.77
US912797FM44 0.0000 % USA TB	2023 - 23	0	2,000,000	2,000,000	0	0.00	0.00
US912796M895 0.0000 % USA Treasury Bills	2021 - 22	0	8,800,000	8,800,000	0	0.00	0.00
US912796H440 0.0000 % USA Treasury Bills	2021 - 22	4,500,000	0	4,500,000	0	0.00	0.00
US912796N968 0.0000 % USA Treasury Bills	2021 - 22	1,000,000	1,500,000	2,500,000	0	0.00	0.00
US912796K576 0.0000 % USA Treasury Bills	2021 - 22	3,800,000	0	3,800,000	0	0.00	0.00
Total Money market instruments, listed on an official stock exchange						30,841,571.50	17.24

Money market instruments, which are traded on another market open to the public

CHF

CH1145907452 0.0000 % Switzerland GMBF	2022 - 22	0	3,000,000	3,000,000	0	0.00	0.00
Total Money market instruments, which are traded on another market open to the public						0.00	0.00

Total Securities						158,231,713.75	88.46
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ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Total Securities						158,231,713.75	88.46
Current account balance						5.96	0.00
Time credit balance						34,950,000.00	19.54
Derivative financial instruments						-10,897.22	-0.01
Other assets						761,322.73	0.43
Total assets as of 30.04.2023						193,932,145.22	108.42
Liabilities						-15,059,496.20	-8.42
Net assets as of 30.04.2023						178,872,649.02	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
EUR	Sale	498,360.00	USD	554,039.77	29.09.2023	LGT Bank AG	-387.72	0.00
EUR	Sale	1,662,369.00	USD	1,852,745.16	15.04.2024	LGT Bank AG	-10,509.50	-0.01
Total open derivative financial instruments at the end of the period under review							-10,897.22	-0.01

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
16.05.2022	USD	EUR	3,868,191.04	3,330,060.00
13.07.2022	EUR	USD	16,425.00	17,641.31
13.07.2022	USD	EUR	2,857,104.55	2,509,490.00
04.08.2022	USD	CHF	1,048,893.10	1,000,000.00
04.08.2022	USD	EUR	1,073,989.00	1,000,000.00
24.08.2022	USD	EUR	1,976,725.30	1,731,600.00
14.09.2022	USD	EUR	3,685,707.57	3,171,950.00
16.09.2022	USD	CHF	3,010,042.09	2,720,163.00
19.09.2022	USD	EUR	2,850,551.31	2,470,885.00
08.11.2022	USD	CHF	1,058,799.36	1,000,000.00
10.11.2022	USD	CHF	3,073,792.88	3,010,900.00
14.11.2022	USD	CHF	2,067,484.74	2,009,345.00
17.04.2023	USD	EUR	2,267,930.28	2,085,760.00

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 Sustainable Bond Fund Global Inflation Linked UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (EUR) A	18,212,772	19,787,118	19,602,142
Units outstanding at the end of the period (EUR) A	18,057	18,325	18,566
Net asset value per unit at the end of the period (EUR) A	1,008.63	1,079.80	1,055.79
Net asset value per unit at the beginning of the period (EUR) A	1,079.80	1,055.79	1,033.85
Percent change in asset value vs previous year (EUR) A ¹	-3.10%	2.27%	2.12%
Net asset value (CHF) A	4,918,659	5,207,727	5,189,101
Units outstanding at the end of the period (CHF) A	5,662	5,546	5,625
Net asset value per unit at the end of the period (CHF) A	868.76	939.05	922.57
Net asset value per unit at the beginning of the period (CHF) A	939.05	922.57	911.59
Percent change in asset value vs previous year (CHF) A ¹	-4.23%	1.79%	1.70%
Net asset value (GBP) A	63,722	67,777	66,277
Units outstanding at the end of the period (GBP) A	65	65	65
Net asset value per unit at the end of the period (GBP) A	980.34	1,042.73	1,019.65
Net asset value per unit at the beginning of the period (GBP) A	1,042.73	1,019.65	993.16
Percent change in asset value vs previous year (GBP) A ¹	-1.77%	2.82%	2.67%
Net asset value (USD) A	7,580,292	14,687,551	14,831,711
Units outstanding at the end of the period (USD) A	7,574	13,915	14,367
Net asset value per unit at the end of the period (USD) A	1,000.86	1,055.53	1,032.32
Net asset value per unit at the beginning of the period (USD) A	1,055.53	1,032.32	1,027.31
Percent change in asset value vs previous year (USD) A ¹	-0.84%	2.90%	2.90%
Net asset value (EUR) B	57,111,093	71,015,943	71,336,917
Units outstanding at the end of the period (EUR) B	49,315	59,418	61,044
Net asset value per unit at the end of the period (EUR) B	1,158.09	1,195.20	1,168.61
Net asset value per unit at the beginning of the period (EUR) B	1,195.20	1,168.61	1,144.33
Percent change in asset value vs previous year (EUR) B	-3.10%	2.28%	2.12%
Net asset value (CHF) B	47,327,983	71,081,387	70,705,877
Units outstanding at the end of the period (CHF) B	52,112	74,941	75,869
Net asset value per unit at the end of the period (CHF) B	908.20	948.49	931.94
Net asset value per unit at the beginning of the period (CHF) B	948.49	931.94	916.32
Percent change in asset value vs previous year (CHF) B	-4.25%	1.78%	1.70%
Net asset value (GBP) B	268,935	273,785	275,403
Units outstanding at the end of the period (GBP) B	261	261	270
Net asset value per unit at the end of the period (GBP) B	1,030.40	1,048.99	1,020.01
Net asset value per unit at the beginning of the period (GBP) B	1,048.99	1,020.01	993.38
Percent change in asset value vs previous year (GBP) B	-1.77%	2.84%	2.68%

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) B	15,841,015	21,299,593	23,416,500
Units outstanding at the end of the period (USD) B	14,236	18,983	21,475
Net asset value per unit at the end of the period (USD) B	1,112.71	1,122.05	1,090.41
Net asset value per unit at the beginning of the period (USD) B	1,122.05	1,090.41	1,059.57
Percent change in asset value vs previous year (USD) B	-0.83%	2.90%	2.91%
Net asset value (EUR) I1	120,550,719	163,546,497	245,008,236
Units outstanding at the end of the period (EUR) I1	93,307	123,283	189,857
Net asset value per unit at the end of the period (EUR) I1	1,291.98	1,326.60	1,290.49
Net asset value per unit at the beginning of the period (EUR) I1	1,326.60	1,290.49	1,256.22
Percent change in asset value vs previous year (EUR) I1	-2.61%	2.80%	2.73%
Net asset value (CHF) I1	59,375,185	173,128,042	184,335,732
Units outstanding at the end of the period (CHF) I1	61,398	172,340	187,682
Net asset value per unit at the end of the period (CHF) I1	967.05	1,004.57	982.17
Net asset value per unit at the beginning of the period (CHF) I1	1,004.57	982.17	959.91
Percent change in asset value vs previous year (CHF) I1	-3.73%	2.28%	2.32%
Net asset value (USD) I1	3,611,928	4,100,865	3,677,363
Units outstanding at the end of the period (USD) I1	3,050	3,452	3,202
Net asset value per unit at the end of the period (USD) I1	1,184.24	1,187.81	1,148.29
Net asset value per unit at the beginning of the period (USD) I1	1,187.81	1,148.29	1,109.13
Percent change in asset value vs previous year (USD) I1	-0.30%	3.44%	3.53%
Net asset value (EUR) C	142,952,023	141,426,005	100,577,386
Units outstanding at the end of the period (EUR) C	141,124	135,975	99,406
Net asset value per unit at the end of the period (EUR) C	1,012.95	1,040.09	1,011.78
Net asset value per unit at the beginning of the period (EUR) C	1,040.09	1,011.78	986.27
Percent change in asset value vs previous year (EUR) C	-2.61%	2.80%	2.59%
Net asset value (CHF) C	82,052,650	67,326,023	89,210,833
Units outstanding at the end of the period (CHF) C	85,644	67,629	91,659
Net asset value per unit at the end of the period (CHF) C	958.06	995.51	973.30
Net asset value per unit at the beginning of the period (CHF) C	995.51	973.30	952.51
Percent change in asset value vs previous year (CHF) C	-3.76%	2.28%	2.18%
Net asset value (USD) C	112,411,134	93,307,815	93,885,648
Units outstanding at the end of the period (USD) C	96,561	79,881	83,137
Net asset value per unit at the end of the period (USD) C	1,164.14	1,168.09	1,129.29
Net asset value per unit at the beginning of the period (USD) C	1,168.09	1,129.29	1,092.52
Percent change in asset value vs previous year (USD) C	-0.34%	3.44%	3.37%
Net asset value (EUR) CA	11,139,213	n.a.	n.a.
Units outstanding at the end of the period (EUR) CA	11,055	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) CA	1,007.65	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) CA	1,000.00 ³	n.a.	n.a.
Percent change in asset value vs previous year (EUR) CA ¹	0.76% ³	n.a.	n.a.

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) CA	1,260,904	n.a.	n.a.
Units outstanding at the end of the period (USD) CA	1,233	n.a.	n.a.
Net asset value per unit at the end of the period (USD) CA	1,022.63	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) CA	1,000.00 ³	n.a.	n.a.
Percent change in asset value vs previous year (USD) CA ¹	2.26% ³	n.a.	n.a.
Net asset value (EUR) IM	31,912,087	28,579,420	31,568,440
Units outstanding at the end of the period (EUR) IM	28,754	25,200	28,752
Net asset value per unit at the end of the period (EUR) IM	1,109.84	1,134.12	1,097.97
Net asset value per unit at the beginning of the period (EUR) IM	1,134.12	1,097.97	1,063.70
Percent change in asset value vs previous year (EUR) IM	-2.14%	3.29%	3.22%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	-3.10%	-0.90%	1.20%
Cumulative performance of benchmark in percent ²	-4.08%	-0.89%	3.10%

¹ Distribution in performance included

² Bloomberg World Government Inflation-Linked Bonds 1 to 10 Year (Hedged) (TR) Index

³ Since launching 22.09.2022

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (EUR) A ¹	-5.52%	2.85%	2.74%
Percent change in asset value vs previous year (CHF) A ¹	-6.15%	2.39%	2.32%
Percent change in asset value vs previous year (GBP) A ¹	-4.38%	3.29%	3.44%
Percent change in asset value vs previous year (USD) A ¹	-3.88%	3.50%	4.23%
Percent change in asset value vs previous year (EUR) B	-5.52%	2.85%	2.75%
Percent change in asset value vs previous year (CHF) B	-6.17%	2.38%	2.32%
Percent change in asset value vs previous year (GBP) B	-4.37%	3.29%	3.48%
Percent change in asset value vs previous year (USD) B	-3.86%	3.51%	4.25%
Percent change in asset value vs previous year (EUR) I1	-5.03%	3.40%	3.36%
Percent change in asset value vs previous year (CHF) I1	-5.69%	2.94%	2.95%
Percent change in asset value vs previous year (USD) I1	-3.35%	4.08%	4.88%
Percent change in asset value vs previous year (EUR) C	-5.03%	3.36%	3.21%
Percent change in asset value vs previous year (CHF) C	-5.71%	2.89%	2.81%
Percent change in asset value vs previous year (USD) C	-3.41%	4.04%	4.69%
Percent change in asset value vs previous year (EUR) CA ¹	-1.08% ³	n.a.	n.a.
Percent change in asset value vs previous year (USD) CA ¹	-0.38% ³	n.a.	n.a.
Percent change in asset value vs previous year (EUR) IM	-4.58%	3.89%	3.86%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	-5.52%	-2.83%	-0.16%
Cumulative performance of benchmark in percent ²	-6.70%	-2.33%	0.65%

¹ Distribution in performance included

² Bloomberg World Government Inflation-Linked Bonds 1 to 10 Year (Hedged) (TR) Index

³ Since launching 22.09.2022

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 30.04.2023

	30.04.2023
Assets	EUR
Bank balance	
Current account balance	8,643,161.93
Transferable securities	
Bonds, convertible bonds, warrant bonds	696,732,365.81
Derivative financial instruments	287,221.77
Other assets	1,600,147.79
Total assets	707,262,897.30
Liabilities	-384,884.47
Net assets	706,878,012.83

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	EUR
Earnings from cash in banks	236,850.43
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	5,314,424.18
Other earnings	23,952.06
Buying into current earnings with the issue of units	67,253.07
Total earnings	5,642,479.74

	30.04.2023
Expenses	EUR
Interest payable	15,731.36
Ongoing remuneration as specified by internal regulations	5,364,707.02
thereof management fees	4,500,129.05
thereof depositary fees	200,724.66
thereof other remuneration as specified by internal regulations	663,853.31
Hedge costs	167,115.21
Other expenses	122,682.98
Adjustment of current earnings with the redemption of units	20,164.56
Total expenses	5,690,401.13

Net earnings	-47,921.39
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Capital gains and capital losses realized	28,346,894.22
Profit or loss realized	28,298,972.83

Capital gains and capital losses not realized	-44,600,925.16
Net profit / loss	-16,301,952.33

Distribution of profit

	30.04.2023
	EUR
Net earnings of the period	-47,921.39
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	1,758.39
Net earnings available for distribution	-46,163.00
Net earnings provided for distribution to investors	0.00
Net earnings retained for reinvestment	-54,498.49
Balance carried forward into new year (Net earnings)	8,335.49
Realized capital gains of the period	28,346,894.22
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	2,247,026.35
Realized capital gains available for distribution	30,593,920.57
Realized capital gains provided for distribution to investors	2,138,376.19
Realized capital retained for reinvestment	26,570,727.70
Balance carried forward into new year (Realized capital gains)	1,884,816.68

Change in net assets

	30.04.2023
	EUR
Net assets at the beginning of the period under review	860,616,939.67
Distributions	-1,481,789.95
Balance from unit movements	-135,955,184.56
Net profit / loss	-16,301,952.33
Net assets at the end of the period under review	706,878,012.83

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Sustainable Bond Fund Global Inflation Linked (EUR) A	
Number of units outstanding at the beginning of the period	18,324.724
Number of units issued	1,445.000
Number of units redeemed	-1,712.800
Number of units outstanding at the end of the period	18,056.924
LGT Sustainable Bond Fund Global Inflation Linked (CHF) A	
Number of units outstanding at the beginning of the period	5,545.768
Number of units issued	1,140.854
Number of units redeemed	-1,024.909
Number of units outstanding at the end of the period	5,661.713

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (GBP) A	
Number of units outstanding at the beginning of the period	65.000
Number of units issued	0.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	65.000

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (USD) A	
Number of units outstanding at the beginning of the period	13,914.820
Number of units issued	860.972
Number of units redeemed	-7,201.982
Number of units outstanding at the end of the period	7,573.810

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (EUR) B	
Number of units outstanding at the beginning of the period	59,417.821
Number of units issued	910.151
Number of units redeemed	-11,012.954
Number of units outstanding at the end of the period	49,315.018

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (CHF) B	
Number of units outstanding at the beginning of the period	74,941.296
Number of units issued	4,288.539
Number of units redeemed	-27,118.223
Number of units outstanding at the end of the period	52,111.612

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (GBP) B	
Number of units outstanding at the beginning of the period	261.000
Number of units issued	0.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	261.000

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (USD) B	
Number of units outstanding at the beginning of the period	18,982.665
Number of units issued	872.617
Number of units redeemed	-5,618.864
Number of units outstanding at the end of the period	14,236.418

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (EUR) I1	
Number of units outstanding at the beginning of the period	123,282.779
Number of units issued	20,512.995
Number of units redeemed	-50,489.000
Number of units outstanding at the end of the period	93,306.774

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (CHF) I1	
Number of units outstanding at the beginning of the period	172,339.752
Number of units issued	3,216.000
Number of units redeemed	-114,157.752
Number of units outstanding at the end of the period	61,398.000

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (USD) I1	
Number of units outstanding at the beginning of the period	3,452.468
Number of units issued	0.000
Number of units redeemed	-402.467
Number of units outstanding at the end of the period	3,050.001

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (EUR) C	
Number of units outstanding at the beginning of the period	135,974.951
Number of units issued	82,095.591
Number of units redeemed	-76,946.137
Number of units outstanding at the end of the period	141,124.405

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (CHF) C	
Number of units outstanding at the beginning of the period	67,629.405
Number of units issued	48,771.783
Number of units redeemed	-30,757.004
Number of units outstanding at the end of the period	85,644.184

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (USD) C	
Number of units outstanding at the beginning of the period	79,880.620
Number of units issued	59,657.018
Number of units redeemed	-42,976.178
Number of units outstanding at the end of the period	96,561.460

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (EUR) CA	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	11,571.800
Number of units redeemed	-517.137
Number of units outstanding at the end of the period	11,054.663

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (USD) CA	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	3,148.000
Number of units redeemed	-1,915.000
Number of units outstanding at the end of the period	1,233.000

30.04.2023
Number

LGT Sustainable Bond Fund Global Inflation Linked (EUR) IM	
Number of units outstanding at the beginning of the period	25,199.753
Number of units issued	6,850.040
Number of units redeemed	-3,296.000
Number of units outstanding at the end of the period	28,753.793

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
AUD							
AU000XCLWAF4 2.0000 % Australia	2013 - 35	5,000,000	0	5,000,000	0	0.00	0.00
AU000XCLWV6 2.5000 % Australia	2010 - 30	19,500,000	0	19,500,000	0	0.00	0.00
AU3TI0000569 2.7500 % NSW Trsy	2007 - 25	20,000,000	0	20,000,000	0	0.00	0.00
Total						0.00	0.00
CAD							
CA135087WV25 4.0000 % Canada	1999 - 31	5,000,000	0	0	5,000,000	6,990,849.06	0.99
Total						6,990,849.06	0.99
DKK							
DK0009922916 0.1000 % Denmark	2011 - 23	50,000,000	0	50,000,000	0	0.00	0.00
DK0009924458 0.1000 % Denmark	2021 - 34	0	50,000,000	0	50,000,000	7,183,762.23	1.02
DK0009923724 0.1000 % Denmark	2017 - 30	40,000,000	50,000,000	40,000,000	50,000,000	7,548,537.30	1.07
Total						14,732,299.53	2.08
EUR							
DE0001030567 0.1000 % BRD	2015 - 26	50,000,000	8,000,000	40,000,000	18,000,000	21,870,064.89	3.09
DE0001030542 0.1000 % BRD	2012 - 23	10,000,000	0	10,000,000	0	0.00	0.00
DE0001030559 0.5000 % BRD	2014 - 30	18,000,000	7,000,000	25,000,000	0	0.00	0.00
XS2558976754 0.1000 % EBRD	2022 - 29	0	10,000,000	0	10,000,000	10,150,522.20	1.44
XS2558975863 0.1000 % EBRD	2022 - 27	0	25,000,000	0	25,000,000	25,376,305.50	3.59
FR001400AQH0 0.1000 % France	2021 - 38	0	50,000,000	5,000,000	45,000,000	47,389,076.00	6.70
FR0013519253 0.1000 % France	2020 - 26	18,000,000	0	2,000,000	16,000,000	18,414,740.74	2.61
FR0012558310 0.1000 % France	2014 - 25	16,000,000	0	16,000,000	0	0.00	0.00
FR0013410552 0.1000 % France	2019 - 29	28,000,000	0	28,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
FR0011427848 0.2500 % France	2012 - 24	0	10,000,000	10,000,000	0	0.00	0.00
FR0011982776 0.7000 % France	2013 - 30	15,000,000	0	15,000,000	0	0.00	0.00
FR0011008705 1.8500 % France	2010 - 27	20,000,000	0	3,000,000	17,000,000	23,601,154.76	3.34
IT0005482994 0.1000 % Italy	2021 - 33	0	4,000,000	0	4,000,000	3,723,417.21	0.53
IT0005004426 2.3500 % Italy	2014 - 24	0	12,000,000	0	12,000,000	14,952,386.42	2.12
IT0003745541 2.3500 % Italy	2004 - 35	0	2,000,000	0	2,000,000	3,013,555.92	0.43
ES0000012852 0.6500 % Spain	2016 - 27	0	11,000,000	0	11,000,000	13,252,212.81	1.87
ES00000126A4 1.8000 % Spain	2013 - 24	20,000,000	10,000,000	10,000,000	20,000,000	24,813,332.04	3.51
Total						206,556,768.49	29.22
GBP							
GB00BZ1NTB69 0.1250 % UK	2018 - 28	0	4,000,000	0	4,000,000	5,931,939.04	0.84
GB00BYY5F144 0.1250 % UK	2015 - 26	5,000,000	15,000,000	4,000,000	16,000,000	25,571,311.42	3.62
GB00BNNGP551 0.1250 % UK	2021 - 31	25,000,000	11,000,000	36,000,000	0	0.00	0.00
GB00B855FQ54 0.1250 % UK	2012 - 24	25,000,000	14,000,000	39,000,000	0	0.00	0.00
GB00B3Y1JG82 0.1250 % UK	2011 - 29	13,000,000	2,500,000	10,500,000	5,000,000	8,697,446.67	1.23
GB00B46CGH68 0.7500 % UK	2011 - 34	0	4,500,000	4,500,000	0	0.00	0.00
GB00B128DH60 1.2500 % UK	2006 - 27	0	8,000,000	5,000,000	3,000,000	6,733,373.22	0.95
GB00B3D4VD98 1.2500 % UK	2008 - 32	0	21,000,000	17,000,000	4,000,000	8,454,353.24	1.20
GB0008983024 2.5000 % UK	1986 - 24	7,000,000	8,000,000	10,500,000	4,500,000	19,214,628.51	2.72
Total						74,603,052.10	10.55
SEK							
SE0009548704 0.1250 % Sweden	2016 - 27	80,000,000	0	30,000,000	50,000,000	5,339,985.86	0.76
SE0013748258 0.1250 % Sweden	2019 - 30	80,000,000	0	30,000,000	50,000,000	4,966,035.42	0.70
SE0005703550 1.0000 % Sweden	2013 - 25	80,000,000	50,000,000	130,000,000	0	0.00	0.00
Total						10,306,021.28	1.46
USD							
US912828Z377 0.1250 % USA	2020 - 30	14,000,000	16,000,000	3,000,000	27,000,000	26,559,607.76	3.76

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US91282CBF77 0.1250 % USA	2021 - 31	0	25,000,000	15,000,000	10,000,000	9,629,939.94	1.36
US912828ZZ63 0.1250 % USA	2020 - 30	20,000,000	0	2,000,000	18,000,000	17,707,165.40	2.50
US91282CCM10 0.1250 % USA	2021 - 31	0	30,000,000	10,000,000	20,000,000	18,633,217.97	2.64
US91282CEJ62 0.1250 % USA	2022 - 27	0	10,000,000	0	10,000,000	9,174,074.19	1.30
US912828UH11 0.1250 % USA	2013 - 23	15,000,000	0	15,000,000	0	0.00	0.00
US912828WU04 0.1250 % USA	2014 - 24	0	10,000,000	2,000,000	8,000,000	8,947,948.59	1.27
US91282CCA71 0.1250 % USA	2021 - 26	0	15,000,000	0	15,000,000	14,904,685.44	2.11
US91282CDX65 0.1250 % USA	2022 - 32	0	50,000,000	25,000,000	25,000,000	22,308,105.94	3.16
US9128287D64 0.2500 % USA	2019 - 29	20,000,000	0	2,000,000	18,000,000	18,116,621.39	2.56
US912828H458 0.2500 % USA	2015 - 25	15,000,000	10,000,000	0	25,000,000	27,904,067.63	3.95
US912828XL95 0.3750 % USA	2015 - 25	0	10,000,000	3,000,000	7,000,000	7,826,216.32	1.11
US9128282L36 0.3750 % USA	2017 - 27	0	23,000,000	3,000,000	20,000,000	21,485,976.48	3.04
US912828V491 0.3750 % USA	2017 - 27	0	20,000,000	2,000,000	18,000,000	19,539,508.95	2.76
US912828VM96 0.3750 % USA	2013 - 23	32,000,000	0	32,000,000	0	0.00	0.00
US9128283R96 0.5000 % USA	2018 - 28	18,500,000	0	2,000,000	16,500,000	17,571,714.66	2.49
US9128286N55 0.5000 % USA	2019 - 24	35,000,000	0	35,000,000	0	0.00	0.00
US912828B253 0.6250 % USA	2014 - 24	35,000,000	0	35,000,000	0	0.00	0.00
US91282CEZ05 0.6250 % USA	2022 - 32	0	30,000,000	10,000,000	20,000,000	17,814,105.70	2.52
US912828N712 0.6250 % USA	2016 - 26	15,000,000	0	2,000,000	13,000,000	14,530,311.61	2.06
US9128284H06 0.6250 % USA	2018 - 23	35,000,000	0	35,000,000	0	0.00	0.00
US912828Y388 0.7500 % USA	2018 - 28	11,000,000	7,000,000	3,000,000	15,000,000	15,932,673.76	2.25
US912810QV35 0.7500 % USA	2012 - 42	0	10,000,000	10,000,000	0	0.00	0.00
US9128285W63 0.8750 % USA	2019 - 29	20,000,000	0	2,000,000	18,000,000	19,018,816.77	2.69
US91282CGK18 1.1250 % USA	2023 - 33	0	7,000,000	0	7,000,000	6,345,129.78	0.90
US91282CFR79 1.6250 % USA	2022 - 27	0	15,000,000	0	15,000,000	14,025,775.01	1.98
US912810PV44 1.7500 % USA	2008 - 28	15,000,000	0	0	15,000,000	19,908,781.16	2.82
US912810QP66 2.1250 % USA	2011 - 41	0	6,000,000	6,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US912810FR42 2.3750 % USA	2004 - 25	0	18,000,000	0	18,000,000	26,157,754.18	3.70
US912810FH69 3.8750 % USA	1999 - 29	0	5,000,000	0	5,000,000	9,501,176.72	1.34
Total						383,543,375.35	54.26
Total Bonds, listed on an official stock exchange						696,732,365.81	98.56
Total Securities						696,732,365.81	98.56
Total Securities						696,732,365.81	98.56
Current account balance						8,643,161.93	1.22
Derivative financial instruments						287,221.77	0.04
Other assets						1,600,147.79	0.23
Total assets as of 30.04.2023						707,262,897.30	100.05
Liabilities						-384,884.47	-0.05
Net assets as of 30.04.2023						706,878,012.83	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	33,477.15	EUR	34,098.53	22.05.2023	LGT Bank AG	18.24	0.00
CHF	Purchase	4,786.30	EUR	4,888.88	22.05.2023	LGT Bank AG	-11.13	0.00
CHF	Purchase	20,043.24	EUR	20,457.78	22.05.2023	LGT Bank AG	-31.59	0.00
CHF	Purchase	81,370,521.96	EUR	82,873,262.83	22.05.2023	LGT Bank AG	51,940.85	0.01
CHF	Purchase	47,796,177.49	EUR	48,678,871.47	22.05.2023	LGT Bank AG	30,509.49	0.00
CHF	Purchase	281,928.55	EUR	288,018.12	22.05.2023	LGT Bank AG	-702.99	0.00
CHF	Purchase	12,473.37	EUR	12,650.13	22.05.2023	LGT Bank AG	61.56	0.00
CHF	Purchase	2,082.59	EUR	2,121.03	22.05.2023	LGT Bank AG	1.35	0.00
CHF	Purchase	334,314.08	EUR	341,779.57	22.05.2023	LGT Bank AG	-1,078.02	0.00
CHF	Purchase	2,226.44	EUR	2,266.15	22.05.2023	LGT Bank AG	2.83	0.00
CHF	Purchase	52,774.15	EUR	53,748.78	22.05.2023	LGT Bank AG	33.68	0.00
CHF	Purchase	1,127.98	EUR	1,148.92	22.05.2023	LGT Bank AG	0.61	0.00
CHF	Purchase	87,924.40	EUR	89,474.36	22.05.2023	LGT Bank AG	129.94	0.00
CHF	Purchase	9,595.30	EUR	9,772.50	22.05.2023	LGT Bank AG	6.13	0.00
CHF	Purchase	54,693.21	EUR	55,703.28	22.05.2023	LGT Bank AG	34.91	0.00
CHF	Purchase	12,444.38	EUR	12,711.10	22.05.2023	LGT Bank AG	-28.96	0.00
CHF	Purchase	10,517.32	EUR	10,704.90	22.05.2023	LGT Bank AG	13.37	0.00
CHF	Purchase	25,934.31	EUR	26,412.99	22.05.2023	LGT Bank AG	16.83	0.00
CHF	Purchase	4,909,536.46	EUR	5,000,205.18	22.05.2023	LGT Bank AG	3,133.88	0.00
CHF	Purchase	1,358.05	EUR	1,377.29	22.05.2023	LGT Bank AG	6.71	0.00
CHF	Purchase	59,228,186.28	EUR	60,322,005.20	22.05.2023	LGT Bank AG	37,806.84	0.01
GBP	Purchase	269,931.42	EUR	304,859.13	22.05.2023	LGT Bank AG	2,160.33	0.00
GBP	Purchase	63,958.70	EUR	72,234.62	22.05.2023	LGT Bank AG	511.88	0.00
USD	Purchase	39,470.26	EUR	35,896.25	22.05.2023	LGT Bank AG	-180.40	0.00
USD	Purchase	229,908.81	EUR	209,077.38	22.05.2023	LGT Bank AG	-1,037.51	0.00
USD	Purchase	6,960.78	EUR	6,338.79	22.05.2023	LGT Bank AG	-40.12	0.00
USD	Purchase	117,331,028.23	EUR	106,407,741.52	22.05.2023	LGT Bank AG	-237,249.27	-0.03
USD	Purchase	1,295,143.35	EUR	1,174,568.07	22.05.2023	LGT Bank AG	-2,618.85	0.00
USD	Purchase	1,404,449.95	EUR	1,273,698.44	22.05.2023	LGT Bank AG	-2,839.87	0.00
USD	Purchase	45,495.84	EUR	41,151.29	22.05.2023	LGT Bank AG	16.98	0.00
USD	Purchase	58,192.00	EUR	52,774.44	22.05.2023	LGT Bank AG	-117.67	0.00
USD	Purchase	124,184.36	EUR	112,681.29	22.05.2023	LGT Bank AG	-309.36	0.00
USD	Purchase	22,075.34	EUR	19,986.64	22.05.2023	LGT Bank AG	-11.11	0.00
USD	Purchase	27,843.12	EUR	25,355.15	22.05.2023	LGT Bank AG	-160.47	0.00
USD	Purchase	16,357,113.24	EUR	14,834,298.34	22.05.2023	LGT Bank AG	-33,074.91	0.00
USD	Purchase	7,603,465.25	EUR	6,895,597.67	22.05.2023	LGT Bank AG	-15,374.59	0.00
USD	Purchase	3,621,784.69	EUR	3,284,603.70	22.05.2023	LGT Bank AG	-7,323.43	0.00
USD	Purchase	10,450.35	EUR	9,556.31	22.05.2023	LGT Bank AG	-100.00	0.00
AUD	Purchase	2,000,000.00	EUR	1,213,226.35	20.06.2023	LGT Bank AG	-17,060.54	0.00
AUD	Purchase	555,005.10	GBP	300,000.00	20.06.2023	LGT Bank AG	-8,939.35	0.00
GBP	Purchase	500,000.00	AUD	934,161.70	20.06.2023	LGT Bank AG	9,403.74	0.00
USD	Purchase	160,000.00	AUD	239,386.93	20.06.2023	LGT Bank AG	1,374.64	0.00
CHF	Sale	44,136.54	EUR	44,759.91	22.05.2023	LGT Bank AG	-219.91	0.00
CHF	Sale	16,246.90	EUR	16,532.53	22.05.2023	LGT Bank AG	-24.79	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
CHF	Sale	41,098.00	EUR	41,678.46	22.05.2023	LGT Bank AG	-204.77	0.00
CHF	Sale	9,328.49	EUR	9,529.53	22.05.2023	LGT Bank AG	22.81	0.00
CHF	Sale	182,707.13	EUR	186,072.63	22.05.2023	LGT Bank AG	-125.34	0.00
CHF	Sale	86,078.70	EUR	87,853.52	22.05.2023	LGT Bank AG	130.18	0.00
CHF	Sale	95,295.23	EUR	97,333.09	22.05.2023	LGT Bank AG	217.13	0.00
CHF	Sale	9,579.20	EUR	9,792.65	22.05.2023	LGT Bank AG	30.43	0.00
CHF	Sale	19,122.40	EUR	19,462.55	22.05.2023	LGT Bank AG	-25.21	0.00
CHF	Sale	128,577.02	EUR	130,945.43	22.05.2023	LGT Bank AG	-88.21	0.00
CHF	Sale	6,025.89	EUR	6,137.45	22.05.2023	LGT Bank AG	-3.57	0.00
CHF	Sale	51,764.55	EUR	52,918.00	22.05.2023	LGT Bank AG	164.43	0.00
CHF	Sale	47,118.24	EUR	47,946.61	22.05.2023	LGT Bank AG	-71.88	0.00
CHF	Sale	175,035.96	EUR	178,647.68	22.05.2023	LGT Bank AG	267.45	0.00
CHF	Sale	2,099.77	EUR	2,143.10	22.05.2023	LGT Bank AG	3.21	0.00
CHF	Sale	101,335.92	EUR	103,201.49	22.05.2023	LGT Bank AG	-70.57	0.00
CHF	Sale	65,396.18	EUR	66,600.11	22.05.2023	LGT Bank AG	-45.54	0.00
USD	Sale	15,077.27	EUR	13,735.39	22.05.2023	LGT Bank AG	92.27	0.00
USD	Sale	3,401,673.26	EUR	3,080,179.52	22.05.2023	LGT Bank AG	2,073.67	0.00
USD	Sale	249,178.50	EUR	226,590.80	22.05.2023	LGT Bank AG	1,114.18	0.00
USD	Sale	19,965.24	EUR	18,180.38	22.05.2023	LGT Bank AG	114.24	0.00
USD	Sale	13,814.08	EUR	12,508.50	22.05.2023	LGT Bank AG	8.42	0.00
USD	Sale	450,425.32	EUR	409,620.93	22.05.2023	LGT Bank AG	2,040.10	0.00
USD	Sale	30,529.20	EUR	27,761.77	22.05.2023	LGT Bank AG	136.51	0.00
USD	Sale	19,785.28	EUR	17,942.50	22.05.2023	LGT Bank AG	39.20	0.00
USD	Sale	12,780.46	EUR	11,570.69	22.05.2023	LGT Bank AG	5.91	0.00
USD	Sale	180,453.74	EUR	164,133.16	22.05.2023	LGT Bank AG	844.19	0.00
USD	Sale	3,411,685.94	EUR	3,106,686.95	22.05.2023	LGT Bank AG	19,520.83	0.00
USD	Sale	115,840.00	EUR	105,339.26	22.05.2023	LGT Bank AG	517.97	0.00
USD	Sale	11,782.26	EUR	10,656.65	22.05.2023	LGT Bank AG	-4.88	0.00
USD	Sale	116,212.67	EUR	105,702.17	22.05.2023	LGT Bank AG	543.66	0.00
AUD	Sale	828,209.50	EUR	500,000.00	20.06.2023	LGT Bank AG	4,662.06	0.00
CAD	Sale	10,800,000.00	EUR	7,249,650.44	20.06.2023	LGT Bank AG	48,690.31	0.01
DKK	Sale	113,900,000.00	EUR	15,293,106.69	20.06.2023	LGT Bank AG	3,387.31	0.00
GBP	Sale	69,000,000.00	EUR	78,002,591.04	20.06.2023	LGT Bank AG	-395,622.96	-0.06
SEK	Sale	124,590,000.00	EUR	11,007,896.19	20.06.2023	LGT Bank AG	9,282.25	0.00
USD	Sale	426,000,000.00	EUR	386,831,739.09	20.06.2023	LGT Bank AG	1,975,906.45	0.28
Total Forward exchange transactions							1,482,202.19	0.21

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
Euro OAT JUN 23	-470	100,000.00	12.06.2023	EUREX	-61,095,300.00	-1,159,487.80	-0.16
10yr Lg Gilt JUN 23	-70	100,000.00	30.06.2023	ICE	-8,084,532.12	-35,492.62	-0.01
Total					-69,179,832.12	-1,194,980.42	-0.17
Total open derivative financial instruments at the end of the period under review						287,221.77	0.04

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	CHF	EUR	27,879.60	27,270.75
20.05.2022	CHF	EUR	5,381.10	5,267.86
20.05.2022	CHF	EUR	29,612.10	28,480.68
20.05.2022	CHF	EUR	20,871.62	20,415.82
20.05.2022	CHF	EUR	20,892.30	20,492.15
20.05.2022	CHF	EUR	2,770.48	2,640.44
20.05.2022	CHF	EUR	174,319,354.53	171,583,118.54
20.05.2022	CHF	EUR	602,233.27	580,521.20
20.05.2022	CHF	EUR	74,694.72	72,974.28
20.05.2022	CHF	EUR	72,014,782.05	70,884,388.70
20.05.2022	CHF	EUR	7,338,902.97	6,994,420.75
20.05.2022	CHF	EUR	14,167.35	13,656.58
20.05.2022	CHF	EUR	5,973.36	5,808.09
20.05.2022	CHF	EUR	11,365.56	11,072.08
20.05.2022	CHF	EUR	2,966.97	2,845.88
20.05.2022	CHF	EUR	10,371,773.03	10,173,122.47
20.05.2022	CHF	EUR	4,071.87	3,950.30
20.05.2022	CHF	EUR	5,344,818.87	5,260,922.93
20.05.2022	CHF	EUR	57,315,705.41	56,416,038.84
20.05.2022	CHF	EUR	2,853.31	2,730.50
20.05.2022	CHF	EUR	14,735.29	14,101.08
20.05.2022	CHF	EUR	862,627.50	823,293.81
20.05.2022	CHF	EUR	142,389.00	139,064.52
20.05.2022	CHF	EUR	20,520.32	19,780.51
20.05.2022	CHF	EUR	17,627.09	16,823.34
20.05.2022	CHF	EUR	32,766.50	31,429.16
20.05.2022	CHF	EUR	90,113.20	87,619.89
20.05.2022	EUR	CHF	6,801.73	6,962.41
20.05.2022	EUR	CHF	4,918.39	5,024.35
20.05.2022	EUR	CHF	29,327.87	29,901.90
20.05.2022	EUR	CHF	437,892.10	456,545.87
20.05.2022	EUR	CHF	56,490.57	59,034.00
20.05.2022	EUR	CHF	118,373.08	120,690.00
20.05.2022	EUR	CHF	1,013,048.26	1,039,948.74
20.05.2022	EUR	CHF	48,695.49	49,785.00
20.05.2022	EUR	CHF	4,511,695.74	4,698,028.77
20.05.2022	EUR	CHF	68,282,512.89	71,102,580.67
20.05.2022	EUR	CHF	55,122.29	56,355.60
20.05.2022	EUR	CHF	71,992,524.27	74,965,815.52
20.05.2022	EUR	CHF	11,131.64	11,448.94
20.05.2022	EUR	CHF	802,642.90	842,184.30
20.05.2022	EUR	CHF	16,465.12	17,252.55
20.05.2022	EUR	CHF	15,188.99	15,793.12
20.05.2022	EUR	CHF	57,002.17	59,810.33
20.05.2022	EUR	CHF	43,893.93	45,499.75
20.05.2022	EUR	CHF	1,743,428.99	1,807,210.60

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	EUR	CHF	3,755.13	3,940.12
20.05.2022	EUR	CHF	72,162.11	74,078.30
20.05.2022	EUR	CHF	32,488.23	33,704.88
20.05.2022	EUR	CHF	773,965.61	806,935.77
20.05.2022	EUR	CHF	165,554,070.81	172,391,453.93
20.05.2022	EUR	CHF	11,590.14	11,863.95
20.05.2022	EUR	GBP	3,623.73	3,105.90
20.05.2022	EUR	GBP	79,183.07	67,345.20
20.05.2022	EUR	GBP	897.15	768.95
20.05.2022	EUR	GBP	319,859.26	272,040.30
20.05.2022	EUR	USD	1,223,981.02	1,288,981.76
20.05.2022	EUR	USD	40,547.61	43,222.29
20.05.2022	EUR	USD	34,766.33	36,799.26
20.05.2022	EUR	USD	26,792.54	28,268.92
20.05.2022	EUR	USD	23,770.57	25,801.17
20.05.2022	EUR	USD	9,556.82	10,075.41
20.05.2022	EUR	USD	4,303.49	4,671.12
20.05.2022	EUR	USD	13,247.75	13,962.12
20.05.2022	EUR	USD	82,580.53	85,995.57
20.05.2022	EUR	USD	230,659.80	244,147.40
20.05.2022	EUR	USD	4,105.64	4,321.90
20.05.2022	EUR	USD	8,787.02	9,479.79
20.05.2022	EUR	USD	318,726.55	343,854.95
20.05.2022	EUR	USD	13,585,750.32	14,122,387.46
20.05.2022	EUR	USD	41,456.73	43,880.87
20.05.2022	EUR	USD	161,243.14	170,083.13
20.05.2022	EUR	USD	3,920,668.49	4,075,534.90
20.05.2022	EUR	USD	20,613.12	21,743.21
20.05.2022	EUR	USD	13,910.49	14,637.09
20.05.2022	EUR	USD	5,226.78	5,600.15
20.05.2022	EUR	USD	20,352,290.22	21,156,205.68
20.05.2022	EUR	USD	158,072.62	167,315.76
20.05.2022	EUR	USD	454,489.71	473,284.68
20.05.2022	EUR	USD	20,451.07	21,560.83
20.05.2022	EUR	USD	44,569.65	46,995.31
20.05.2022	EUR	USD	351,855.58	379,713.75
20.05.2022	EUR	USD	1,097,971.14	1,156,280.00
20.05.2022	EUR	USD	98,591,917.59	102,486,298.34
20.05.2022	GBP	EUR	275,146.20	332,329.87
20.05.2022	GBP	EUR	68,114.15	82,270.32
20.05.2022	USD	EUR	58,417.50	54,097.99
20.05.2022	USD	EUR	14,770,354.93	13,678,204.98
20.05.2022	USD	EUR	22,907.81	21,491.20
20.05.2022	USD	EUR	10,424.92	9,899.66
20.05.2022	USD	EUR	20,243,576.95	19,237,713.84
20.05.2022	USD	EUR	9,721,077.22	9,231,283.77
20.05.2022	USD	EUR	867,162.42	819,294.33
20.05.2022	USD	EUR	7,768.33	7,287.94
20.05.2022	USD	EUR	40,885.95	38,357.57
20.05.2022	USD	EUR	21,578,500.47	19,982,942.45
20.05.2022	USD	EUR	21,025.44	19,974.27

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	USD	EUR	56,111.52	53,197.57
20.05.2022	USD	EUR	575,200.90	532,669.38
20.05.2022	USD	EUR	2,112.76	2,003.04
20.05.2022	USD	EUR	600,210.60	555,829.81
20.05.2022	USD	EUR	75,616.45	71,670.56
20.05.2022	USD	EUR	33,412.47	31,346.25
20.05.2022	USD	EUR	39,404.98	37,841.88
20.05.2022	USD	EUR	111,696.96	105,986.81
20.05.2022	USD	EUR	4,033,237.82	3,833,198.52
20.05.2022	USD	EUR	500,175.31	463,191.33
20.05.2022	USD	EUR	68,282,860.03	63,233,887.08
20.05.2022	USD	EUR	4,119,415.77	3,814,817.83
20.05.2022	USD	EUR	679,224.26	644,293.26
20.05.2022	USD	EUR	22,146.59	20,529.10
20.05.2022	USD	EUR	8,174.46	7,531.46
01.06.2022	EUR	USD	117,106.83	125,491.68
01.06.2022	USD	EUR	2,099.10	1,958.85
21.06.2022	CHF	EUR	51,292.28	49,282.73
21.06.2022	CHF	EUR	777.48	747.87
21.06.2022	CHF	EUR	14,842.35	14,421.17
21.06.2022	CHF	EUR	61,358.92	59,683.25
21.06.2022	CHF	EUR	10,894.07	10,464.64
21.06.2022	CHF	EUR	82,009.81	79,767.85
21.06.2022	CHF	EUR	623.49	605.87
21.06.2022	CHF	EUR	2,332.96	2,245.55
21.06.2022	CHF	EUR	24,714.25	24,004.42
21.06.2022	CHF	EUR	49,982.18	48,559.11
21.06.2022	CHF	EUR	71,102,580.67	68,299,828.89
21.06.2022	CHF	EUR	119,170.19	115,806.48
21.06.2022	CHF	EUR	32,781.21	31,342.71
21.06.2022	CHF	EUR	6,268.17	6,096.99
21.06.2022	CHF	EUR	657,007.74	641,329.79
21.06.2022	CHF	EUR	24,520.86	23,466.60
21.06.2022	CHF	EUR	13,335.98	12,989.73
21.06.2022	CHF	EUR	11,179,364.88	10,760,501.59
21.06.2022	CHF	EUR	172,391,453.93	165,596,054.25
21.06.2022	CHF	EUR	4,698,028.77	4,512,839.87
21.06.2022	CHF	EUR	74,965,815.52	72,010,781.11
21.06.2022	CHF	EUR	92,373.53	88,401.98
21.06.2022	CHF	EUR	10,872.51	10,443.53
21.06.2022	CHF	EUR	10,587.69	10,155.32
21.06.2022	CHF	EUR	1,833.49	1,785.89
21.06.2022	CHF	EUR	59,329.20	57,913.45
21.06.2022	EUR	CHF	8,223.53	8,462.79
21.06.2022	EUR	CHF	4,384,737.50	4,569,812.88
21.06.2022	EUR	CHF	28,444.96	29,657.40
21.06.2022	EUR	CHF	49,835.48	51,238.55
21.06.2022	EUR	CHF	15,670.64	16,390.61
21.06.2022	EUR	CHF	44,688.46	46,430.15
21.06.2022	EUR	CHF	2,394.39	2,469.78
21.06.2022	EUR	CHF	869,003.72	905,348.93

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.06.2022	EUR	CHF	1,213,009.54	1,263,742.45
21.06.2022	EUR	CHF	35,504.92	36,538.61
21.06.2022	EUR	CHF	55,957.57	58,297.94
21.06.2022	EUR	CHF	1,305.73	1,343.93
21.06.2022	EUR	CHF	67,695,781.67	70,553,152.92
21.06.2022	EUR	CHF	17,942.26	18,679.40
21.06.2022	EUR	CHF	94,089.78	97,930.90
21.06.2022	EUR	CHF	26,867.12	27,972.00
21.06.2022	EUR	CHF	2,026.84	2,105.83
21.06.2022	EUR	CHF	10,428.90	10,733.99
21.06.2022	EUR	CHF	2,984,506.11	3,109,330.09
21.06.2022	EUR	CHF	18,381.93	18,872.80
21.06.2022	EUR	CHF	43,316.47	44,534.70
21.06.2022	EUR	CHF	81,471,602.87	84,909,704.51
21.06.2022	EUR	CHF	77,073.29	79,243.21
21.06.2022	EUR	CHF	1,455,956.84	1,498,695.00
21.06.2022	EUR	CHF	41,922.67	43,848.76
21.06.2022	EUR	CHF	92,186.96	95,779.85
21.06.2022	EUR	CHF	701.26	732.80
21.06.2022	EUR	CHF	24,571.27	25,700.74
21.06.2022	EUR	CHF	10,520.45	10,778.14
21.06.2022	EUR	CHF	1,918.78	1,974.60
21.06.2022	EUR	CHF	296,983.62	305,630.00
21.06.2022	EUR	CHF	1,071.83	1,114.32
21.06.2022	EUR	CHF	160,989,664.98	167,783,428.84
21.06.2022	EUR	CHF	25,826.89	26,553.25
21.06.2022	EUR	CHF	2,853.86	2,971.11
21.06.2022	EUR	CHF	4,737.29	4,950.35
21.06.2022	EUR	GBP	4,668.12	4,055.94
21.06.2022	EUR	GBP	1,156.57	1,004.90
21.06.2022	EUR	GBP	76,898.46	66,340.30
21.06.2022	EUR	GBP	310,634.47	267,984.36
21.06.2022	EUR	USD	16,689.66	17,569.61
21.06.2022	EUR	USD	866.18	928.71
21.06.2022	EUR	USD	207,496.61	222,786.00
21.06.2022	EUR	USD	2,165.56	2,324.88
21.06.2022	EUR	USD	591,452.12	635,033.27
21.06.2022	EUR	USD	154,787.62	161,143.82
21.06.2022	EUR	USD	13,513,039.05	14,065,722.35
21.06.2022	EUR	USD	10,598.93	11,045.08
21.06.2022	EUR	USD	164,781.67	171,750.95
21.06.2022	EUR	USD	696,512.58	725,246.51
21.06.2022	EUR	USD	30,484.68	32,199.87
21.06.2022	EUR	USD	10,425.60	11,181.30
21.06.2022	EUR	USD	31,816.12	33,729.03
21.06.2022	EUR	USD	282,543.65	294,199.71
21.06.2022	EUR	USD	3,861,264.89	4,019,190.62
21.06.2022	EUR	USD	197,386.43	205,529.41
21.06.2022	EUR	USD	111,553.76	117,435.32
21.06.2022	EUR	USD	118,134,237.59	122,965,927.91
21.06.2022	EUR	USD	1,089.94	1,163.35

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.06.2022	EUR	USD	54,111.95	56,344.28
21.06.2022	EUR	USD	81,440.82	87,081.00
21.06.2022	EUR	USD	25,657.53	27,525.65
21.06.2022	EUR	USD	260,640.01	279,532.50
21.06.2022	EUR	USD	19,462,772.84	20,258,800.25
21.06.2022	EUR	USD	1,957.07	2,099.10
21.06.2022	EUR	USD	10,993.67	11,447.20
21.06.2022	GBP	EUR	272,040.30	319,446.10
21.06.2022	GBP	EUR	67,345.20	79,080.79
21.06.2022	USD	EUR	21,156,205.68	20,322,651.79
21.06.2022	USD	EUR	21,450.87	20,086.68
21.06.2022	USD	EUR	149,915.51	141,936.41
21.06.2022	USD	EUR	166,763.56	155,499.92
21.06.2022	USD	EUR	79,888.13	74,492.28
21.06.2022	USD	EUR	102,486,298.34	98,448,341.18
21.06.2022	USD	EUR	18,605.28	17,872.23
21.06.2022	USD	EUR	112,817.79	106,424.25
21.06.2022	USD	EUR	59,205.39	55,221.44
21.06.2022	USD	EUR	52,727.14	50,063.46
21.06.2022	USD	EUR	23,228.40	21,652.93
21.06.2022	USD	EUR	21,037.92	20,209.03
21.06.2022	USD	EUR	121,173.37	113,532.09
21.06.2022	USD	EUR	14,122,387.46	13,565,965.81
21.06.2022	USD	EUR	49,992.23	46,936.39
21.06.2022	USD	EUR	9,996.98	9,312.33
21.06.2022	USD	EUR	4,075,534.90	3,914,958.94
21.06.2022	USD	EUR	6,507.59	6,076.15
21.06.2022	USD	EUR	125,216.33	120,163.92
21.06.2022	USD	EUR	2,230.54	2,088.69
21.06.2022	USD	EUR	125,491.68	117,005.83
21.06.2022	USD	EUR	156,745.80	146,600.32
21.06.2022	USD	EUR	627,679.22	595,449.90
21.06.2022	USD	EUR	20,503,368.98	19,672,293.28
21.06.2022	USD	EUR	1,047.89	976.02
21.06.2022	USD	EUR	2,233.84	2,092.97
21.06.2022	USD	EUR	2,227.10	2,114.59
21.06.2022	USD	EUR	66,143.41	62,623.00
21.06.2022	USD	EUR	70,816.35	68,026.19
22.06.2022	EUR	USD	138,607.96	144,914.62
22.06.2022	EUR	USD	13,390.14	13,999.39
22.06.2022	USD	EUR	2,966,756.00	2,837,643.23
06.07.2022	EUR	USD	34,189.82	35,516.39
06.07.2022	USD	EUR	214,129.46	206,131.56
13.07.2022	AUD	EUR	5,000,000.00	3,293,396.51
13.07.2022	AUD	USD	27,400,000.00	18,759,026.40
13.07.2022	EUR	AUD	45,621,991.16	67,000,000.00
13.07.2022	EUR	CAD	7,902,609.13	10,905,000.00
13.07.2022	EUR	DKK	14,786,925.78	110,000,000.00
13.07.2022	EUR	DKK	8,106,652.90	60,300,000.00
13.07.2022	EUR	GBP	12,251,427.29	10,500,000.00
13.07.2022	EUR	GBP	7,927,154.36	6,780,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	EUR	GBP	2,980,099.81	2,600,000.00
13.07.2022	EUR	GBP	150,803,528.98	126,250,000.00
13.07.2022	EUR	SEK	28,953,065.83	300,000,000.00
13.07.2022	EUR	SEK	5,826,249.04	62,000,000.00
13.07.2022	EUR	USD	7,000,000.00	7,601,020.00
13.07.2022	EUR	USD	3,000,000.00	3,173,451.00
13.07.2022	EUR	USD	1,500,000.00	1,635,014.70
13.07.2022	EUR	USD	345,000,000.00	376,974,945.00
13.07.2022	EUR	USD	3,500,000.00	3,745,518.00
13.07.2022	EUR	USD	1,500,000.00	1,583,226.00
13.07.2022	EUR	USD	1,000,000.00	1,076,601.90
13.07.2022	EUR	USD	11,000,000.00	11,651,728.00
13.07.2022	EUR	USD	60,000,000.00	62,666,640.00
13.07.2022	EUR	USD	1,000,000.00	1,083,214.00
13.07.2022	EUR	USD	2,500,000.00	2,645,817.50
13.07.2022	GBP	USD	42,000,000.00	50,842,176.00
13.07.2022	GBP	USD	13,000,000.00	16,262,922.00
13.07.2022	USD	EUR	3,657,772.65	3,500,000.00
13.07.2022	USD	EUR	14,933,128.00	14,000,000.00
13.07.2022	USD	EUR	8,066,490.00	7,500,000.00
13.07.2022	USD	EUR	2,038,791.40	2,000,000.00
13.07.2022	USD	EUR	962,496.90	900,000.00
13.07.2022	USD	EUR	3,222,036.00	3,000,000.00
13.07.2022	USD	EUR	919,944.81	900,000.00
13.07.2022	USD	EUR	4,174,044.00	4,000,000.00
13.07.2022	USD	EUR	1,054,973.00	1,000,000.00
13.07.2022	USD	EUR	1,063,043.10	1,000,000.00
13.07.2022	USD	EUR	2,645,090.00	2,500,000.00
20.07.2022	CHF	EUR	11,026.44	10,827.94
20.07.2022	CHF	EUR	24,950.34	24,927.48
20.07.2022	CHF	EUR	66,141.56	65,655.90
20.07.2022	CHF	EUR	408,184.72	404,625.23
20.07.2022	CHF	EUR	4,569,812.88	4,385,717.98
20.07.2022	CHF	EUR	182,272.68	180,934.31
20.07.2022	CHF	EUR	445,961.05	438,654.38
20.07.2022	CHF	EUR	7,828.72	7,877.74
20.07.2022	CHF	EUR	19,557.60	19,799.61
20.07.2022	CHF	EUR	45,914.30	46,573.22
20.07.2022	CHF	EUR	66,929.31	65,832.73
20.07.2022	CHF	EUR	865.81	876.28
20.07.2022	CHF	EUR	25,255.63	25,568.15
20.07.2022	CHF	EUR	873,901.85	883,392.13
20.07.2022	CHF	EUR	2,324.78	2,304.51
20.07.2022	CHF	EUR	29,576.10	30,000.55
20.07.2022	CHF	EUR	70,553,152.92	67,710,919.37
20.07.2022	CHF	EUR	33,214.60	33,691.26
20.07.2022	CHF	EUR	905.63	914.91
20.07.2022	CHF	EUR	7,851.82	7,863.95
20.07.2022	CHF	EUR	167,783,428.84	161,024,273.92
20.07.2022	CHF	EUR	197,150.00	198,524.38
20.07.2022	CHF	EUR	84,909,704.51	81,489,117.32

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	CHF	EUR	1,225.10	1,216.59
20.07.2022	CHF	EUR	24,887.59	24,439.56
20.07.2022	EUR	CHF	46,213.18	46,205.00
20.07.2022	EUR	CHF	628.89	640.45
20.07.2022	EUR	CHF	2,481,439.86	2,464,375.00
20.07.2022	EUR	CHF	266,340.69	265,941.98
20.07.2022	EUR	CHF	27,251.32	27,706.50
20.07.2022	EUR	CHF	11,816.07	11,743.08
20.07.2022	EUR	CHF	86,240,615.17	85,076,366.87
20.07.2022	EUR	CHF	39,760.29	39,286.86
20.07.2022	EUR	CHF	69,240,058.49	68,305,317.70
20.07.2022	EUR	CHF	46,964.70	46,490.50
20.07.2022	EUR	CHF	1,359.99	1,345.44
20.07.2022	EUR	CHF	81,456.99	81,442.57
20.07.2022	EUR	CHF	14,770.08	14,678.85
20.07.2022	EUR	CHF	172,288.22	175,133.22
20.07.2022	EUR	CHF	2,972.62	2,930.70
20.07.2022	EUR	CHF	5,299.95	5,235.41
20.07.2022	EUR	CHF	22,887.40	23,196.91
20.07.2022	EUR	CHF	24,588.09	24,419.00
20.07.2022	EUR	CHF	166,007,641.09	163,766,537.94
20.07.2022	EUR	CHF	4,614,247.93	4,551,955.58
20.07.2022	EUR	CHF	157,399.57	155,482.92
20.07.2022	EUR	CHF	728,563.85	719,888.84
20.07.2022	EUR	CHF	2,769.37	2,789.98
20.07.2022	EUR	CHF	17,385.42	17,382.34
20.07.2022	EUR	CHF	8,935.38	8,839.80
20.07.2022	EUR	CHF	7,756.11	7,640.33
20.07.2022	EUR	CHF	1,386,685.00	1,412,169.50
20.07.2022	EUR	CHF	516,487.01	521,054.30
20.07.2022	EUR	CHF	19,309.68	19,453.40
20.07.2022	EUR	CHF	1,390.22	1,448.64
20.07.2022	EUR	CHF	42,777.41	42,818.60
20.07.2022	EUR	CHF	18,747.40	18,631.60
20.07.2022	EUR	CHF	477.91	474.96
20.07.2022	EUR	CHF	1,527,870.63	1,506,324.60
20.07.2022	EUR	CHF	470,692.42	477,057.59
20.07.2022	EUR	CHF	54,537.61	55,019.89
20.07.2022	EUR	CHF	361,042.02	367,072.50
20.07.2022	EUR	CHF	27,332.92	27,525.43
20.07.2022	EUR	GBP	315,201.55	267,984.36
20.07.2022	EUR	GBP	78,027.22	66,340.30
20.07.2022	EUR	USD	13,352,874.37	13,450,350.35
20.07.2022	EUR	USD	9,400.15	9,859.95
20.07.2022	EUR	USD	117,957.65	120,947.64
20.07.2022	EUR	USD	581,552.40	615,372.00
20.07.2022	EUR	USD	27,765.20	29,471.76
20.07.2022	EUR	USD	64,835.51	65,173.17
20.07.2022	EUR	USD	180,329.16	183,912.12
20.07.2022	EUR	USD	778,681.15	798,419.16
20.07.2022	EUR	USD	219,282.01	231,588.99

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	EUR	USD	85,059.39	87,215.48
20.07.2022	EUR	USD	28,026.99	29,551.77
20.07.2022	EUR	USD	1,180.59	1,249.25
20.07.2022	EUR	USD	15,462.09	16,303.29
20.07.2022	EUR	USD	15,488.42	15,760.75
20.07.2022	EUR	USD	117,966,135.31	118,827,288.10
20.07.2022	EUR	USD	1,892,246.82	1,973,242.55
20.07.2022	EUR	USD	15,800.27	15,882.56
20.07.2022	EUR	USD	20,017,206.16	20,163,331.77
20.07.2022	EUR	USD	4,031,980.85	4,061,414.31
20.07.2022	EUR	USD	14,280.71	14,282.61
20.07.2022	EUR	USD	421,360.92	425,946.59
20.07.2022	EUR	USD	13,900.98	14,755.39
20.07.2022	EUR	USD	35,218.35	35,837.59
20.07.2022	EUR	USD	2,832,241.52	2,966,756.00
20.07.2022	EUR	USD	41,234.90	43,251.86
20.07.2022	EUR	USD	17,923.53	18,965.86
20.07.2022	EUR	USD	1,087.29	1,145.12
20.07.2022	EUR	USD	4,211.90	4,248.75
20.07.2022	EUR	USD	54,648.05	55,634.61
20.07.2022	EUR	USD	3,370.91	3,456.36
20.07.2022	EUR	USD	205,926.58	214,129.46
20.07.2022	EUR	USD	90,750.16	94,634.63
20.07.2022	EUR	USD	452.22	460.17
20.07.2022	EUR	USD	25,400.92	26,960.38
20.07.2022	EUR	USD	46,516.79	46,522.98
20.07.2022	EUR	USD	77,562.04	81,139.51
20.07.2022	GBP	EUR	66,340.30	76,792.53
20.07.2022	GBP	EUR	267,984.36	310,206.58
20.07.2022	USD	EUR	10,270.89	9,792.38
20.07.2022	USD	EUR	72,708.48	69,727.22
20.07.2022	USD	EUR	122,965,927.91	117,923,970.62
20.07.2022	USD	EUR	77,767.43	76,933.70
20.07.2022	USD	EUR	100,958.00	95,122.61
20.07.2022	USD	EUR	35,516.39	34,157.40
20.07.2022	USD	EUR	21,985.20	20,875.94
20.07.2022	USD	EUR	17,831.31	16,852.10
20.07.2022	USD	EUR	16,106.30	15,821.40
20.07.2022	USD	EUR	686,828.81	656,576.40
20.07.2022	USD	EUR	42,223.69	41,402.96
20.07.2022	USD	EUR	205,911.79	201,909.34
20.07.2022	USD	EUR	20,258,800.25	19,428,131.08
20.07.2022	USD	EUR	4,019,190.62	3,854,392.23
20.07.2022	USD	EUR	1,669,703.34	1,599,078.44
20.07.2022	USD	EUR	86,561.25	86,553.72
20.07.2022	USD	EUR	126,314.10	125,224.15
20.07.2022	USD	EUR	14,065,722.35	13,488,987.21
20.07.2022	USD	EUR	13,999.39	13,365.26
20.07.2022	USD	EUR	13,988.00	13,354.39
20.07.2022	USD	EUR	10,358.19	10,305.00
20.07.2022	USD	EUR	80,874.53	79,480.68

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	USD	EUR	144,914.62	138,350.44
22.08.2022	CHF	EUR	5,531.58	5,598.22
22.08.2022	CHF	EUR	68,305,317.70	69,252,203.07
22.08.2022	CHF	EUR	565.99	579.97
22.08.2022	CHF	EUR	1,099.11	1,128.73
22.08.2022	CHF	EUR	595.61	613.57
22.08.2022	CHF	EUR	1,385,571.77	1,427,353.25
22.08.2022	CHF	EUR	10,308.43	10,460.13
22.08.2022	CHF	EUR	921.50	943.58
22.08.2022	CHF	EUR	85,076,366.87	86,255,741.63
22.08.2022	CHF	EUR	163,766,537.94	166,036,758.54
22.08.2022	CHF	EUR	780,872.85	792,364.51
22.08.2022	CHF	EUR	3,277.44	3,361.86
22.08.2022	CHF	EUR	51,493.71	52,251.51
22.08.2022	CHF	EUR	1,119.53	1,139.30
22.08.2022	CHF	EUR	54,967.00	56,284.16
22.08.2022	CHF	EUR	2,281,068.21	2,349,853.11
22.08.2022	CHF	EUR	7,878.00	7,993.94
22.08.2022	CHF	EUR	1,934,391.91	1,962,859.26
22.08.2022	CHF	EUR	24,894.50	25,565.39
22.08.2022	CHF	EUR	943,473.70	971,923.86
22.08.2022	CHF	EUR	7,998.80	8,182.51
22.08.2022	CHF	EUR	4,551,955.58	4,615,057.26
22.08.2022	CHF	EUR	18,757.44	18,929.57
22.08.2022	CHF	EUR	24,238.50	24,434.17
22.08.2022	CHF	EUR	62,992.45	64,891.97
22.08.2022	CHF	EUR	13,991.60	14,326.88
22.08.2022	EUR	CHF	29,585.22	28,810.15
22.08.2022	EUR	CHF	252,930.58	247,262.91
22.08.2022	EUR	CHF	836.23	818.77
22.08.2022	EUR	CHF	47,803.01	46,975.68
22.08.2022	EUR	CHF	923.73	898.98
22.08.2022	EUR	CHF	46,734.67	45,412.64
22.08.2022	EUR	CHF	72,255,238.75	69,899,717.97
22.08.2022	EUR	CHF	97,284.19	94,735.54
22.08.2022	EUR	CHF	18,680.40	18,179.80
22.08.2022	EUR	CHF	9,397.32	9,322.50
22.08.2022	EUR	CHF	4,959.23	4,891.90
22.08.2022	EUR	CHF	32,359.00	31,426.15
22.08.2022	EUR	CHF	732.24	715.14
22.08.2022	EUR	CHF	788.57	774.92
22.08.2022	EUR	CHF	2,062.00	2,006.10
22.08.2022	EUR	CHF	173,642,751.77	167,981,998.06
22.08.2022	EUR	CHF	8,186.42	7,995.20
22.08.2022	EUR	CHF	19,464.15	19,028.00
22.08.2022	EUR	CHF	1,160.55	1,126.63
22.08.2022	EUR	CHF	80,240.58	79,151.15
22.08.2022	EUR	CHF	12,540.79	12,427.33
22.08.2022	EUR	CHF	5,395.65	5,317.65
22.08.2022	EUR	CHF	88,946,485.94	86,046,830.50
22.08.2022	EUR	CHF	174,981.74	170,397.57

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.08.2022	EUR	CHF	6,126.64	5,950.02
22.08.2022	EUR	CHF	4,634,480.00	4,483,395.95
22.08.2022	EUR	CHF	71,187.30	70,620.51
22.08.2022	EUR	GBP	77,336.56	65,086.45
22.08.2022	EUR	GBP	327,112.14	275,297.58
22.08.2022	EUR	GBP	3,630.76	3,063.45
22.08.2022	EUR	USD	12,957,534.35	13,193,361.48
22.08.2022	EUR	USD	212,624.19	216,998.51
22.08.2022	EUR	USD	11,492.47	11,753.40
22.08.2022	EUR	USD	119,767.86	122,231.84
22.08.2022	EUR	USD	615,331.41	629,301.89
22.08.2022	EUR	USD	35,919.46	36,681.06
22.08.2022	EUR	USD	16,322.03	16,728.51
22.08.2022	EUR	USD	923,553.69	945,186.09
22.08.2022	EUR	USD	11,027.92	11,178.70
22.08.2022	EUR	USD	1,102.78	1,127.82
22.08.2022	EUR	USD	6,296.35	6,465.42
22.08.2022	EUR	USD	23,834.70	24,338.64
22.08.2022	EUR	USD	14,810.91	15,035.64
22.08.2022	EUR	USD	16,661.82	16,831.32
22.08.2022	EUR	USD	375,685.22	384,639.30
22.08.2022	EUR	USD	13,793.51	14,134.68
22.08.2022	EUR	USD	166,988.84	170,833.59
22.08.2022	EUR	USD	118,037,838.09	120,186,126.74
22.08.2022	EUR	USD	4,080,503.87	4,154,769.04
22.08.2022	EUR	USD	29,593.25	30,660.50
22.08.2022	EUR	USD	13,937.08	14,177.40
22.08.2022	EUR	USD	27,919.71	28,533.19
22.08.2022	EUR	USD	20,123,344.68	20,489,589.55
22.08.2022	GBP	EUR	929.50	1,108.54
22.08.2022	GBP	EUR	3,554.82	4,186.57
22.08.2022	GBP	EUR	267,984.36	314,677.83
22.08.2022	GBP	EUR	3,758.40	4,482.34
22.08.2022	GBP	EUR	66,340.30	77,899.40
22.08.2022	GBP	EUR	880.10	1,036.51
22.08.2022	USD	EUR	8,249.64	7,970.62
22.08.2022	USD	EUR	1,271,227.54	1,245,657.92
22.08.2022	USD	EUR	242,792.32	236,008.03
22.08.2022	USD	EUR	44,191.59	43,444.48
22.08.2022	USD	EUR	20,163,331.77	19,972,059.36
22.08.2022	USD	EUR	7,079.64	6,926.11
22.08.2022	USD	EUR	11,185.49	10,960.50
22.08.2022	USD	EUR	10,449.00	10,206.23
22.08.2022	USD	EUR	32,086.78	31,375.93
22.08.2022	USD	EUR	20,763.18	20,288.89
22.08.2022	USD	EUR	118,827,288.10	117,700,074.49
22.08.2022	USD	EUR	192,731.02	188,854.41
22.08.2022	USD	EUR	45,601.53	44,830.58
22.08.2022	USD	EUR	357,948.29	349,908.79
22.08.2022	USD	EUR	101,423.24	99,993.63
22.08.2022	USD	EUR	25,803.28	25,418.77

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.08.2022	USD	EUR	8,154.72	8,045.09
22.08.2022	USD	EUR	64,885.15	63,191.37
22.08.2022	USD	EUR	5,661.40	5,538.63
22.08.2022	USD	EUR	12,367.85	12,069.89
22.08.2022	USD	EUR	179,582.00	175,409.70
22.08.2022	USD	EUR	1,314,610.56	1,296,937.20
22.08.2022	USD	EUR	13,450,350.35	13,322,758.29
22.08.2022	USD	EUR	212,342.42	208,752.50
22.08.2022	USD	EUR	49,163.14	47,789.39
22.08.2022	USD	EUR	4,061,414.31	4,022,887.12
07.09.2022	EUR	USD	57,812.47	57,957.00
07.09.2022	USD	EUR	6,954.84	6,936.53
07.09.2022	USD	EUR	1,191,827.75	1,188,690.79
20.09.2022	CHF	EUR	4,483,395.95	4,636,598.44
20.09.2022	CHF	EUR	20,593.25	20,986.28
20.09.2022	CHF	EUR	992.72	1,034.21
20.09.2022	CHF	EUR	139,876.50	143,557.60
20.09.2022	CHF	EUR	660.97	663.25
20.09.2022	CHF	EUR	86,310.51	89,427.23
20.09.2022	CHF	EUR	1,994.50	2,075.42
20.09.2022	CHF	EUR	121,833.75	124,753.22
20.09.2022	CHF	EUR	174,148.22	178,006.15
20.09.2022	CHF	EUR	653.69	670.89
20.09.2022	CHF	EUR	57,089.40	59,279.30
20.09.2022	CHF	EUR	86,046,830.50	88,987,143.70
20.09.2022	CHF	EUR	998.23	1,001.67
20.09.2022	CHF	EUR	1,115.94	1,156.61
20.09.2022	CHF	EUR	167,981,998.06	173,722,124.50
20.09.2022	CHF	EUR	10,680.12	11,102.83
20.09.2022	CHF	EUR	15,886.72	16,299.12
20.09.2022	CHF	EUR	69,720.70	72,047.99
20.09.2022	CHF	EUR	3,046.62	3,159.38
20.09.2022	CHF	EUR	69,899,717.97	72,288,266.88
20.09.2022	CHF	EUR	1,479.02	1,517.41
20.09.2022	CHF	EUR	1,102,443.75	1,122,814.98
20.09.2022	EUR	CHF	39,160.85	37,897.60
20.09.2022	EUR	CHF	53,750.69	52,588.22
20.09.2022	EUR	CHF	2,146,329.86	2,069,302.37
20.09.2022	EUR	CHF	3,293.47	3,187.23
20.09.2022	EUR	CHF	58,043.34	55,960.28
20.09.2022	EUR	CHF	4,554,760.49	4,374,847.45
20.09.2022	EUR	CHF	87,786,456.36	84,318,891.33
20.09.2022	EUR	CHF	1,360,484.12	1,315,060.28
20.09.2022	EUR	CHF	640,540.92	618,244.97
20.09.2022	EUR	CHF	88,141.02	85,884.79
20.09.2022	EUR	CHF	967.19	944.60
20.09.2022	EUR	CHF	5,173.64	4,991.95
20.09.2022	EUR	CHF	8,049.41	7,843.36
20.09.2022	EUR	CHF	2,408,185.17	2,356,103.35
20.09.2022	EUR	CHF	3,365.39	3,236.57
20.09.2022	EUR	CHF	170,282,761.42	163,556,592.34

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2022	EUR	CHF	24,143.92	23,621.76
20.09.2022	EUR	CHF	2,423.32	2,326.20
20.09.2022	EUR	CHF	2,397.14	2,336.59
20.09.2022	EUR	CHF	1,101,629.25	1,062,093.98
20.09.2022	EUR	CHF	34,780.12	33,531.93
20.09.2022	EUR	CHF	653.22	641.27
20.09.2022	EUR	CHF	2,523.25	2,427.30
20.09.2022	EUR	CHF	27,864.56	26,985.15
20.09.2022	EUR	CHF	223,272.72	215,034.40
20.09.2022	EUR	CHF	2,891.58	2,795.04
20.09.2022	EUR	CHF	33,411.69	32,567.78
20.09.2022	EUR	CHF	15,133.63	14,850.90
20.09.2022	EUR	CHF	26,286.29	25,371.32
20.09.2022	EUR	CHF	30,680.25	29,579.20
20.09.2022	EUR	CHF	241,464.94	231,763.36
20.09.2022	EUR	CHF	72,823.74	69,987.40
20.09.2022	EUR	CHF	1,017,005.82	995,011.04
20.09.2022	EUR	CHF	107,449.49	105,483.49
20.09.2022	EUR	CHF	69,135,428.71	66,404,579.28
20.09.2022	EUR	CHF	10,680.90	10,485.47
20.09.2022	EUR	CHF	1,224,162.18	1,197,687.22
20.09.2022	EUR	CHF	885,863.02	854,071.17
20.09.2022	EUR	CHF	16,969.64	16,659.15
20.09.2022	EUR	GBP	3,863.68	3,346.02
20.09.2022	EUR	GBP	915.68	793.00
20.09.2022	EUR	GBP	3,990.39	3,442.59
20.09.2022	EUR	GBP	777.54	670.80
20.09.2022	EUR	USD	6,932.57	7,071.24
20.09.2022	EUR	USD	1,187,904.10	1,191,827.75
20.09.2022	EUR	USD	7,185.95	7,151.82
20.09.2022	EUR	USD	42,897.05	43,155.85
20.09.2022	EUR	USD	43,607.90	43,596.26
20.09.2022	EUR	USD	27,642.32	27,722.01
20.09.2022	EUR	USD	294,581.71	291,916.63
20.09.2022	EUR	USD	200,112.09	200,773.06
20.09.2022	EUR	USD	1,383,087.69	1,401,970.99
20.09.2022	EUR	USD	11,163.85	11,231.20
20.09.2022	EUR	USD	4,031,172.66	4,028,753.96
20.09.2022	EUR	USD	6,931.94	6,954.84
20.09.2022	EUR	USD	32,340.02	32,781.56
20.09.2022	EUR	USD	1,644.02	1,654.27
20.09.2022	EUR	USD	155,110.22	157,227.94
20.09.2022	EUR	USD	19,232,887.18	19,221,347.45
20.09.2022	EUR	USD	40,949.12	41,084.37
20.09.2022	EUR	USD	3,534.18	3,532.05
20.09.2022	EUR	USD	29,441.85	29,619.47
20.09.2022	EUR	USD	68,925.90	68,914.39
20.09.2022	EUR	USD	56,509.52	56,475.50
20.09.2022	EUR	USD	41,382.09	41,577.12
20.09.2022	EUR	USD	3,511.10	3,479.34
20.09.2022	EUR	USD	174,404.61	177,893.23

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2022	EUR	USD	136,497.14	135,770.02
20.09.2022	EUR	USD	41,793.92	41,774.86
20.09.2022	EUR	USD	392,898.05	389,343.50
20.09.2022	EUR	USD	15,811.85	15,801.94
20.09.2022	EUR	USD	12,908,108.39	12,900,363.52
20.09.2022	EUR	USD	202,343.07	202,250.80
20.09.2022	EUR	USD	40,700.98	40,705.17
20.09.2022	EUR	USD	98,630.82	100,117.48
20.09.2022	EUR	USD	20,601.32	20,588.40
20.09.2022	EUR	USD	1,396,524.50	1,389,085.21
20.09.2022	EUR	USD	12,993.85	12,995.84
20.09.2022	EUR	USD	117,920,981.41	117,850,228.82
20.09.2022	EUR	USD	7,021.16	6,983.76
20.09.2022	EUR	USD	218,684.35	220,003.67
20.09.2022	EUR	USD	16,546.59	16,523.64
20.09.2022	GBP	EUR	275,297.58	326,680.89
20.09.2022	GBP	EUR	65,086.45	77,234.60
20.09.2022	USD	EUR	19,503.59	19,509.70
20.09.2022	USD	EUR	21,250.44	20,861.95
20.09.2022	USD	EUR	95,552.46	95,282.14
20.09.2022	USD	EUR	708,864.00	708,788.16
20.09.2022	USD	EUR	251,395.38	251,756.15
20.09.2022	USD	EUR	82,733.51	81,114.70
20.09.2022	USD	EUR	882,539.52	881,378.74
20.09.2022	USD	EUR	5,530.80	5,557.45
20.09.2022	USD	EUR	88,489.50	88,484.46
20.09.2022	USD	EUR	123,730.02	124,326.16
20.09.2022	USD	EUR	13,193,361.48	12,935,213.43
20.09.2022	USD	EUR	21,073.14	20,947.73
20.09.2022	USD	EUR	120,186,126.74	117,834,503.55
20.09.2022	USD	EUR	4,154,769.04	4,073,474.71
20.09.2022	USD	EUR	20,489,589.55	20,088,679.77
20.09.2022	USD	EUR	57,957.00	57,768.85
20.09.2022	USD	EUR	57,782.76	56,927.31
12.10.2022	EUR	USD	4,572.67	4,474.36
12.10.2022	USD	EUR	61,075.01	62,416.97
20.10.2022	CHF	EUR	163,556,592.34	170,364,706.75
20.10.2022	CHF	EUR	998,742.73	1,035,258.36
20.10.2022	CHF	EUR	38,622.00	40,532.37
20.10.2022	CHF	EUR	76,022.70	78,879.89
20.10.2022	CHF	EUR	49,961.51	51,217.99
20.10.2022	CHF	EUR	6,712.40	6,957.82
20.10.2022	CHF	EUR	83,150.34	85,707.16
20.10.2022	CHF	EUR	1,209.44	1,246.63
20.10.2022	CHF	EUR	465,708.36	487,393.47
20.10.2022	CHF	EUR	4,374,847.45	4,556,952.38
20.10.2022	CHF	EUR	27,765.38	29,155.58
20.10.2022	CHF	EUR	70,597.79	73,251.09
20.10.2022	CHF	EUR	84,318,891.33	87,828,701.92
20.10.2022	CHF	EUR	14,658.46	15,206.85
20.10.2022	CHF	EUR	66,404,579.28	69,168,698.82

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	CHF	EUR	7,567.44	7,946.34
20.10.2022	CHF	EUR	49,101.66	51,388.02
20.10.2022	CHF	EUR	10,368.82	10,656.35
20.10.2022	CHF	EUR	433,792.55	459,322.62
20.10.2022	CHF	EUR	1,148.18	1,205.43
20.10.2022	CHF	EUR	5,023,478.87	5,213,305.76
20.10.2022	CHF	EUR	92,666.47	95,332.15
20.10.2022	CHF	EUR	61,116.25	63,098.29
20.10.2022	EUR	AUD	24,432,136.40	36,600,000.00
20.10.2022	EUR	AUD	675,431.47	1,000,000.00
20.10.2022	EUR	CAD	8,309,914.48	11,000,000.00
20.10.2022	EUR	CHF	821,288.26	782,319.77
20.10.2022	EUR	CHF	23,929.76	23,059.48
20.10.2022	EUR	CHF	85,713.22	81,630.01
20.10.2022	EUR	CHF	34,174.02	32,970.14
20.10.2022	EUR	CHF	82,787.78	80,883.00
20.10.2022	EUR	CHF	16,221.94	15,749.10
20.10.2022	EUR	CHF	50,975.95	49,122.06
20.10.2022	EUR	CHF	630.77	607.95
20.10.2022	EUR	CHF	1,199,155.71	1,160,965.00
20.10.2022	EUR	CHF	152,106,596.77	148,866,726.26
20.10.2022	EUR	CHF	5,346,907.96	5,233,018.82
20.10.2022	EUR	CHF	29,384.52	28,564.16
20.10.2022	EUR	CHF	1,940,978.93	1,848,883.36
20.10.2022	EUR	CHF	1,054,957.38	1,004,701.32
20.10.2022	EUR	CHF	35,896.19	34,463.29
20.10.2022	EUR	CHF	1,401,026.15	1,334,284.07
20.10.2022	EUR	CHF	158,522.11	150,970.43
20.10.2022	EUR	CHF	6,401,321.82	6,244,566.25
20.10.2022	EUR	CHF	2,429,933.58	2,314,176.40
20.10.2022	EUR	CHF	189,964.81	181,899.28
20.10.2022	EUR	CHF	224,951.54	212,458.18
20.10.2022	EUR	CHF	2,330.51	2,220.77
20.10.2022	EUR	CHF	1,113.48	1,051.64
20.10.2022	EUR	CHF	518,252.86	503,348.94
20.10.2022	EUR	CHF	1,052,851.18	1,002,895.50
20.10.2022	EUR	CHF	61,877.30	58,941.35
20.10.2022	EUR	CHF	58,258,215.21	57,017,315.23
20.10.2022	EUR	CHF	3,005.61	2,932.01
20.10.2022	EUR	CHF	955.80	910.79
20.10.2022	EUR	CHF	73,845.24	71,856.00
20.10.2022	EUR	CHF	11,126,766.19	10,602,829.02
20.10.2022	EUR	CHF	103,882.77	98,934.00
20.10.2022	EUR	CHF	225,036.78	217,338.72
20.10.2022	EUR	CHF	185,883.64	180,538.00
20.10.2022	EUR	CHF	4,853.49	4,701.25
20.10.2022	EUR	CHF	88,478,251.22	86,593,664.47
20.10.2022	EUR	CHF	679.24	657.61
20.10.2022	EUR	CHF	1,397.90	1,356.26
20.10.2022	EUR	CHF	43,485.86	41,749.99
20.10.2022	EUR	CHF	5,003.81	4,781.40

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	EUR	CHF	7,021.22	6,781.04
20.10.2022	EUR	CHF	51,843.20	50,446.65
20.10.2022	EUR	CHF	20,781.28	20,032.78
20.10.2022	EUR	DKK	22,890,295.67	170,300,000.00
20.10.2022	EUR	GBP	301,100.40	261,294.93
20.10.2022	EUR	GBP	727.67	648.70
20.10.2022	EUR	GBP	3,065.35	2,732.67
20.10.2022	EUR	GBP	71,343.45	61,911.85
20.10.2022	EUR	GBP	105,804,306.71	90,000,000.00
20.10.2022	EUR	GBP	4,101.25	3,573.09
20.10.2022	EUR	GBP	1,127.92	1,008.15
20.10.2022	EUR	GBP	972.14	846.95
20.10.2022	EUR	GBP	2,970,349.85	2,500,000.00
20.10.2022	EUR	GBP	4,759.73	4,254.30
20.10.2022	EUR	SEK	33,747,108.31	362,000,000.00
20.10.2022	EUR	USD	1,913,868.17	1,844,015.81
20.10.2022	EUR	USD	42,748.16	41,187.94
20.10.2022	EUR	USD	158,145.39	152,787.74
20.10.2022	EUR	USD	22,000,000.00	22,450,912.00
20.10.2022	EUR	USD	53,827.39	52,917.87
20.10.2022	EUR	USD	18,995,506.32	18,528,216.86
20.10.2022	EUR	USD	2,457,852.93	2,397,389.75
20.10.2022	EUR	USD	900,000.00	920,376.00
20.10.2022	EUR	USD	1,038,868.79	1,001,263.82
20.10.2022	EUR	USD	36,560.38	35,226.00
20.10.2022	EUR	USD	197,197.32	190,000.01
20.10.2022	EUR	USD	34,995.27	34,448.75
20.10.2022	EUR	USD	5,000,000.00	5,037,275.00
20.10.2022	EUR	USD	1,000,000.00	1,005,533.00
20.10.2022	EUR	USD	269,959.54	264,574.66
20.10.2022	EUR	USD	2,416.96	2,349.31
20.10.2022	EUR	USD	497,615.86	483,449.73
20.10.2022	EUR	USD	11,147.56	10,959.20
20.10.2022	EUR	USD	120,740.30	118,026.30
20.10.2022	EUR	USD	598,000,000.00	608,659,948.00
20.10.2022	EUR	USD	52,530.92	50,751.28
20.10.2022	EUR	USD	4,036,102.87	3,936,814.74
20.10.2022	EUR	USD	6,791,520.69	7,000,000.00
20.10.2022	EUR	USD	202,013.15	194,640.07
20.10.2022	EUR	USD	7,835,946.62	8,000,000.00
20.10.2022	EUR	USD	155,501.91	150,848.05
20.10.2022	EUR	USD	317,544.21	319,132.88
20.10.2022	EUR	USD	800,000.00	802,697.60
20.10.2022	EUR	USD	35,503.19	35,564.72
20.10.2022	EUR	USD	1,139,420.41	1,124,201.17
20.10.2022	EUR	USD	1,371,679.58	1,333,302.73
20.10.2022	EUR	USD	7,279.12	7,203.29
20.10.2022	EUR	USD	62,375.35	61,075.01
20.10.2022	EUR	USD	500,000.00	510,867.45
20.10.2022	EUR	USD	4,000,000.00	4,114,104.00
20.10.2022	EUR	USD	1,142.93	1,146.76

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	EUR	USD	126,143,173.40	123,040,051.33
20.10.2022	EUR	USD	670,671.34	659,339.01
20.10.2022	EUR	USD	224,431.80	218,150.40
20.10.2022	EUR	USD	38,624.74	37,544.10
20.10.2022	EUR	USD	145,430.96	141,362.09
20.10.2022	EUR	USD	91,428.99	91,120.23
20.10.2022	EUR	USD	254,180.03	245,568.92
20.10.2022	EUR	USD	76,155.07	74,798.98
20.10.2022	EUR	USD	24,428.39	23,536.80
20.10.2022	EUR	USD	13,396,556.59	13,067,001.30
20.10.2022	EUR	USD	93,226.88	90,477.81
20.10.2022	EUR	USD	240,757.89	241,962.40
20.10.2022	EUR	USD	17,620,926.20	17,000,000.00
20.10.2022	EUR	USD	567,648.34	558,783.38
20.10.2022	GBP	EUR	271,854.99	312,053.75
20.10.2022	GBP	EUR	2,000,000.00	2,316,344.03
20.10.2022	GBP	EUR	64,415.65	73,940.69
20.10.2022	GBP	EUR	1,247,456.00	1,400,000.00
20.10.2022	GBP	EUR	1,000,000.00	1,142,409.32
20.10.2022	GBP	EUR	3,000,000.00	3,410,960.74
20.10.2022	GBP	EUR	3,000,000.00	3,355,645.77
20.10.2022	USD	EUR	19,221,347.45	19,194,245.18
20.10.2022	USD	EUR	12,900,363.52	12,882,173.89
20.10.2022	USD	EUR	27,968.00	28,774.61
20.10.2022	USD	EUR	187,064.50	194,159.48
20.10.2022	USD	EUR	7,000,000.00	7,246,091.77
20.10.2022	USD	EUR	5,000,000.00	5,119,761.46
20.10.2022	USD	EUR	16,807.20	17,074.64
20.10.2022	USD	EUR	4,497,878.00	4,400,000.00
20.10.2022	USD	EUR	4,000,000.00	4,126,216.85
20.10.2022	USD	EUR	2,910,483.00	3,000,000.00
20.10.2022	USD	EUR	3,000,000.00	2,984,271.10
20.10.2022	USD	EUR	3,000,000.00	2,924,251.65
20.10.2022	USD	EUR	39,819.50	40,967.49
20.10.2022	USD	EUR	32,597.74	33,348.82
20.10.2022	USD	EUR	11,630,738.99	11,831,194.93
20.10.2022	USD	EUR	1,513,575.00	1,500,000.00
20.10.2022	USD	EUR	136,175.20	140,171.78
20.10.2022	USD	EUR	3,000,000.00	3,021,873.22
20.10.2022	USD	EUR	343,014.00	346,640.90
20.10.2022	USD	EUR	5,011,360.00	5,000,000.00
20.10.2022	USD	EUR	2,523,195.00	2,500,000.00
20.10.2022	USD	EUR	12,153,660.00	12,000,000.00
20.10.2022	USD	EUR	5,000,000.00	4,980,563.85
20.10.2022	USD	EUR	2,004,582.60	2,000,000.00
20.10.2022	USD	EUR	337,270.15	336,702.13
20.10.2022	USD	EUR	117,850,228.82	117,684,058.93
20.10.2022	USD	EUR	2,280,000.00	2,319,295.83
20.10.2022	USD	EUR	30,159.27	31,077.04
20.10.2022	USD	EUR	1,501,673.70	1,500,000.00
20.10.2022	USD	EUR	52,677.60	54,675.55

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	USD	EUR	111,691,690.00	110,000,000.00
20.10.2022	USD	EUR	1,219,083.28	1,223,270.54
20.10.2022	USD	EUR	13,388.88	13,802.57
20.10.2022	USD	EUR	4,474.36	4,569.84
20.10.2022	USD	EUR	909,273.06	900,000.00
20.10.2022	USD	EUR	11,258.90	11,411.85
20.10.2022	USD	EUR	4,028,753.96	4,023,073.38
20.10.2022	USD	EUR	497,999.88	504,765.25
15.11.2022	EUR	USD	12,926.22	13,161.48
15.11.2022	USD	EUR	649,677.69	638,064.91
21.11.2022	CHF	EUR	12,502.49	12,803.53
21.11.2022	CHF	EUR	11,354.16	11,599.17
21.11.2022	CHF	EUR	31,502.13	31,963.13
21.11.2022	CHF	EUR	19,509.54	19,945.67
21.11.2022	CHF	EUR	666.02	672.08
21.11.2022	CHF	EUR	1,988,258.03	2,007,475.59
21.11.2022	CHF	EUR	57,017,315.23	58,319,174.15
21.11.2022	CHF	EUR	2,252,607.36	2,278,751.48
21.11.2022	CHF	EUR	769,470.69	788,280.64
21.11.2022	CHF	EUR	39,813.90	40,180.47
21.11.2022	CHF	EUR	7,528.16	7,648.42
21.11.2022	CHF	EUR	86,593,664.47	88,570,831.13
21.11.2022	CHF	EUR	148,866,726.26	152,265,754.70
21.11.2022	CHF	EUR	1,184,991.39	1,196,444.96
21.11.2022	CHF	EUR	948.03	961.90
21.11.2022	CHF	EUR	3,655.97	3,687.14
21.11.2022	CHF	EUR	52,600.35	53,232.38
21.11.2022	CHF	EUR	676.87	683.41
21.11.2022	CHF	EUR	70,763.73	72,493.57
21.11.2022	CHF	EUR	763,308.77	773,843.10
21.11.2022	CHF	EUR	92,290.09	93,771.97
21.11.2022	CHF	EUR	1,211.79	1,240.97
21.11.2022	CHF	EUR	17,215.36	17,415.16
21.11.2022	CHF	EUR	99,852.90	100,937.27
21.11.2022	CHF	EUR	1,159.50	1,173.31
21.11.2022	CHF	EUR	746,345.56	758,329.44
21.11.2022	CHF	EUR	3,875,490.15	3,920,469.70
21.11.2022	CHF	EUR	3,761.08	3,848.57
21.11.2022	CHF	EUR	34,235.64	34,547.36
21.11.2022	CHF	EUR	29,618.11	29,961.86
21.11.2022	CHF	EUR	1,161,439.00	1,189,830.74
21.11.2022	CHF	EUR	67,457.29	68,109.30
21.11.2022	CHF	EUR	26,417.72	26,732.44
21.11.2022	CHF	EUR	16,537.90	16,766.14
21.11.2022	CHF	EUR	5,233,018.82	5,352,502.74
21.11.2022	CHF	EUR	2,434.69	2,462.95
21.11.2022	CHF	EUR	54,411.00	55,065.90
21.11.2022	CHF	EUR	700,823.65	707,597.48
21.11.2022	CHF	EUR	29,331.58	29,964.52
21.11.2022	EUR	CHF	93,524.39	92,179.79
21.11.2022	EUR	CHF	2,954.53	2,885.19

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.11.2022	EUR	CHF	279,363.18	275,573.06
21.11.2022	EUR	CHF	5,382,278.42	5,273,556.40
21.11.2022	EUR	CHF	87,103,402.19	85,343,913.47
21.11.2022	EUR	CHF	57,622,579.40	56,458,603.30
21.11.2022	EUR	CHF	91,942.55	90,855.15
21.11.2022	EUR	CHF	94.93	93.43
21.11.2022	EUR	CHF	49,556.69	48,990.41
21.11.2022	EUR	CHF	31,653.02	30,934.88
21.11.2022	EUR	CHF	38,420.07	38,054.04
21.11.2022	EUR	CHF	94,907,732.02	93,620,118.82
21.11.2022	EUR	CHF	58,354,269.72	57,175,513.47
21.11.2022	EUR	CHF	1,558,892.12	1,539,145.63
21.11.2022	EUR	CHF	238,061.04	235,900.16
21.11.2022	EUR	CHF	1,922.82	1,888.14
21.11.2022	EUR	CHF	8,990.13	8,847.84
21.11.2022	EUR	CHF	977,181.05	964,803.10
21.11.2022	EUR	CHF	11,552.56	11,406.22
21.11.2022	EUR	CHF	1,930.02	1,907.39
21.11.2022	EUR	CHF	32,511.25	31,826.01
21.11.2022	EUR	CHF	10,531.08	10,364.40
21.11.2022	EUR	CHF	54,990.50	54,293.94
21.11.2022	EUR	CHF	32,754.12	31,985.45
21.11.2022	EUR	CHF	649,748.12	643,915.33
21.11.2022	EUR	CHF	7,017.21	6,942.15
21.11.2022	EUR	CHF	561.24	553.63
21.11.2022	EUR	CHF	33,634.01	33,101.68
21.11.2022	EUR	CHF	44,022.41	43,389.50
21.11.2022	EUR	CHF	3,851,986.78	3,806,352.29
21.11.2022	EUR	CHF	22,829.43	22,540.25
21.11.2022	EUR	CHF	4,915,019.94	4,852,761.38
21.11.2022	EUR	CHF	200,462.89	196,237.73
21.11.2022	EUR	CHF	100,913.95	100,065.57
21.11.2022	EUR	CHF	867.52	847.16
21.11.2022	EUR	CHF	120,737.31	117,903.85
21.11.2022	EUR	CHF	19,763.90	19,513.55
21.11.2022	EUR	CHF	90,118.08	88,698.09
21.11.2022	EUR	CHF	958.81	950.75
21.11.2022	EUR	CHF	12,009.83	11,837.16
21.11.2022	EUR	CHF	1,813.90	1,792.63
21.11.2022	EUR	CHF	597,440.77	589,872.99
21.11.2022	EUR	GBP	305,679.97	266,400.09
21.11.2022	EUR	GBP	715.87	628.55
21.11.2022	EUR	GBP	3,023.13	2,654.37
21.11.2022	EUR	GBP	72,428.57	63,121.50
21.11.2022	EUR	USD	137,779.88	138,630.40
21.11.2022	EUR	USD	11,882,232.72	12,318,310.66
21.11.2022	EUR	USD	67,177.06	67,016.04
21.11.2022	EUR	USD	2,784,057.97	2,886,232.90
21.11.2022	EUR	USD	148,593.52	149,079.87
21.11.2022	EUR	USD	53,813.24	54,217.00
21.11.2022	EUR	USD	78,604.97	79,090.20

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.11.2022	EUR	USD	74,669.40	73,884.85
21.11.2022	EUR	USD	55,686.46	54,378.50
21.11.2022	EUR	USD	119,392,238.18	123,773,933.32
21.11.2022	EUR	USD	148,257.70	146,793.36
21.11.2022	EUR	USD	77,586.53	76,613.83
21.11.2022	EUR	USD	54,779.43	53,735.50
21.11.2022	EUR	USD	952,098.62	955,214.84
21.11.2022	EUR	USD	9,320.31	9,377.84
21.11.2022	EUR	USD	4,339.70	4,296.84
21.11.2022	EUR	USD	34,860.22	34,207.74
21.11.2022	EUR	USD	66,033.61	65,255.60
21.11.2022	EUR	USD	17,537.86	17,472.32
21.11.2022	EUR	USD	6,807.03	6,695.82
21.11.2022	EUR	USD	92,738.06	95,816.41
21.11.2022	EUR	USD	60,063.84	60,151.11
21.11.2022	EUR	USD	3,859,757.32	4,001,410.41
21.11.2022	EUR	USD	21,526.45	21,234.40
21.11.2022	EUR	USD	17,855,078.18	18,510,359.55
21.11.2022	EUR	USD	637,718.55	649,677.69
21.11.2022	EUR	USD	827,718.82	809,105.08
21.11.2022	EUR	USD	5,539.91	5,723.80
21.11.2022	EUR	USD	512,648.67	512,962.92
21.11.2022	EUR	USD	680,004.23	664,032.29
21.11.2022	EUR	USD	1,682,252.58	1,665,788.37
21.11.2022	EUR	USD	496,695.93	500,422.64
21.11.2022	GBP	EUR	61,911.85	71,237.56
21.11.2022	GBP	EUR	261,294.93	300,653.48
21.11.2022	GBP	EUR	4,061.16	4,727.28
21.11.2022	GBP	EUR	962.65	1,120.55
21.11.2022	GBP	EUR	875.55	998.36
21.11.2022	GBP	EUR	3,698.37	4,217.12
21.11.2022	USD	EUR	206,524.20	207,308.45
21.11.2022	USD	EUR	13,067,001.30	13,368,213.90
21.11.2022	USD	EUR	13,671.00	13,722.91
21.11.2022	USD	EUR	61,378.35	62,400.66
21.11.2022	USD	EUR	702,139.86	701,153.34
21.11.2022	USD	EUR	123,040,051.33	125,876,296.03
21.11.2022	USD	EUR	1,273,335.36	1,288,576.64
21.11.2022	USD	EUR	13,161.48	12,919.79
21.11.2022	USD	EUR	17,928.96	18,108.65
21.11.2022	USD	EUR	296,237.05	297,361.97
21.11.2022	USD	EUR	24,963.62	25,565.22
21.11.2022	USD	EUR	61,484.50	62,660.19
21.11.2022	USD	EUR	2,022,178.30	2,029,857.25
21.11.2022	USD	EUR	45,723.15	45,896.78
21.11.2022	USD	EUR	294,585.00	300,217.99
21.11.2022	USD	EUR	135,769.20	134,764.26
21.11.2022	USD	EUR	22,017.84	22,321.71
21.11.2022	USD	EUR	4,337.36	4,305.26
21.11.2022	USD	EUR	49,084.50	49,761.91
21.11.2022	USD	EUR	15,140.12	15,047.92

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.11.2022	USD	EUR	18,528,216.86	18,955,318.09
21.11.2022	USD	EUR	31,799.30	32,532.32
21.11.2022	USD	EUR	4,579.04	4,432.13
21.11.2022	USD	EUR	1,731,500.64	1,729,067.84
21.11.2022	USD	EUR	13,154.78	13,136.30
21.11.2022	USD	EUR	64,595.67	64,840.96
21.11.2022	USD	EUR	257,895.36	257,749.22
21.11.2022	USD	EUR	2,397,389.75	2,452,652.93
21.11.2022	USD	EUR	24,920.00	25,218.28
21.11.2022	USD	EUR	24,714.14	25,029.08
21.11.2022	USD	EUR	4,298.84	4,382.56
21.11.2022	USD	EUR	3,936,814.74	4,027,563.81
21.11.2022	USD	EUR	74,530.50	73,978.84
28.11.2022	EUR	USD	77,128.16	80,043.60
28.11.2022	USD	EUR	11,493.32	11,074.70
28.11.2022	USD	EUR	5,717.40	5,509.15
20.12.2022	CHF	EUR	41,826.96	42,390.89
20.12.2022	CHF	EUR	2,877.15	2,937.43
20.12.2022	CHF	EUR	1,148.87	1,171.67
20.12.2022	CHF	EUR	1,936,489.15	1,965,625.62
20.12.2022	CHF	EUR	1,025,277.80	1,041,052.87
20.12.2022	CHF	EUR	2,790,489.60	2,833,942.44
20.12.2022	CHF	EUR	1,046.56	1,065.61
20.12.2022	CHF	EUR	57,175,513.47	58,421,229.34
20.12.2022	CHF	EUR	31,051.14	31,528.90
20.12.2022	CHF	EUR	5,273,556.40	5,388,454.41
20.12.2022	CHF	EUR	85,343,913.47	87,203,350.51
20.12.2022	CHF	EUR	210.51	215.13
20.12.2022	CHF	EUR	62,378.25	63,338.01
20.12.2022	CHF	EUR	753,022.50	765,245.77
20.12.2022	CHF	EUR	6,719.93	6,824.57
20.12.2022	CHF	EUR	28,724.70	29,190.37
20.12.2022	CHF	EUR	4,797.45	4,911.25
20.12.2022	CHF	EUR	672,190.24	682,532.66
20.12.2022	CHF	EUR	6,349.79	6,465.35
20.12.2022	CHF	EUR	874.57	888.77
20.12.2022	CHF	EUR	900,626.39	914,557.85
20.12.2022	CHF	EUR	37,403.34	38,145.77
20.12.2022	CHF	EUR	3,090.29	3,163.60
20.12.2022	CHF	EUR	24,561.75	24,939.66
20.12.2022	CHF	EUR	1,139.91	1,158.19
20.12.2022	CHF	EUR	2,862.71	2,907.29
20.12.2022	CHF	EUR	55,603.50	56,331.47
20.12.2022	CHF	EUR	2,185.20	2,230.99
20.12.2022	CHF	EUR	17,508.06	17,810.90
20.12.2022	CHF	EUR	56,458,603.30	57,688,699.44
20.12.2022	EUR	CHF	15,696.46	15,458.08
20.12.2022	EUR	CHF	60,712,731.01	60,026,677.15
20.12.2022	EUR	CHF	5,396,919.84	5,335,934.65
20.12.2022	EUR	CHF	1,567.73	1,531.47
20.12.2022	EUR	CHF	11,651.28	11,412.70

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2022	EUR	CHF	37,302.11	36,708.00
20.12.2022	EUR	CHF	92,474.49	90,727.00
20.12.2022	EUR	CHF	6,035.64	5,933.29
20.12.2022	EUR	CHF	11,098.34	10,932.45
20.12.2022	EUR	CHF	89,340,699.76	88,331,149.85
20.12.2022	EUR	CHF	107,041.02	105,356.52
20.12.2022	EUR	CHF	112,372.04	110,674.44
20.12.2022	EUR	CHF	56,787.74	55,624.90
20.12.2022	EUR	CHF	493,659.52	485,890.80
20.12.2022	EUR	CHF	58,012,089.26	57,356,552.65
20.12.2022	EUR	CHF	22,327.44	21,870.24
20.12.2022	EUR	CHF	117,864.59	116,062.79
20.12.2022	EUR	CHF	3,619.99	3,542.97
20.12.2022	EUR	CHF	55,455.48	54,378.70
20.12.2022	EUR	CHF	4,114.12	4,040.78
20.12.2022	EUR	CHF	53,232.58	52,526.88
20.12.2022	EUR	CHF	11,720.25	11,555.85
20.12.2022	EUR	CHF	51,781.65	50,966.76
20.12.2022	EUR	CHF	2,636.93	2,597.96
20.12.2022	EUR	CHF	4,183.76	4,117.21
20.12.2022	EUR	CHF	11,137.37	10,970.90
20.12.2022	EUR	CHF	46,384.75	45,607.94
20.12.2022	EUR	CHF	126,009.23	123,898.95
20.12.2022	EUR	CHF	102,368.22	100,543.30
20.12.2022	EUR	CHF	3,169.23	3,107.69
20.12.2022	EUR	CHF	15,318.72	15,074.74
20.12.2022	EUR	CHF	61,660.93	60,615.35
20.12.2022	EUR	GBP	73,432.17	63,981.45
20.12.2022	EUR	GBP	309,913.91	270,027.99
20.12.2022	EUR	USD	88,710.84	93,226.58
20.12.2022	EUR	USD	146,724.96	151,191.85
20.12.2022	EUR	USD	1,635,482.58	1,705,406.00
20.12.2022	EUR	USD	2,195.58	2,280.62
20.12.2022	EUR	USD	184,004.69	195,818.53
20.12.2022	EUR	USD	120,970,615.94	128,844,351.39
20.12.2022	EUR	USD	2,519.04	2,626.74
20.12.2022	EUR	USD	49,250.49	51,275.37
20.12.2022	EUR	USD	25,577.23	27,245.73
20.12.2022	EUR	USD	2,217.84	2,275.00
20.12.2022	EUR	USD	23,808.13	24,996.01
20.12.2022	EUR	USD	344,497.84	363,264.02
20.12.2022	EUR	USD	17,735.25	18,291.68
20.12.2022	EUR	USD	2,210.07	2,327.88
20.12.2022	EUR	USD	19,693.33	20,526.83
20.12.2022	EUR	USD	10,586.31	11,125.20
20.12.2022	EUR	USD	57,109.40	59,457.40
20.12.2022	EUR	USD	37,186.28	38,760.15
20.12.2022	EUR	USD	2,425,932.44	2,502,043.64
20.12.2022	EUR	USD	3,838,567.90	4,088,412.61
20.12.2022	EUR	USD	30,685.96	32,166.07
20.12.2022	EUR	USD	35,536.00	37,040.03

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2022	EUR	USD	14,351.35	14,883.70
20.12.2022	EUR	USD	4,284.56	4,448.03
20.12.2022	EUR	USD	11,054.52	11,493.32
20.12.2022	EUR	USD	1,316,805.51	1,402,513.75
20.12.2022	EUR	USD	17,699,673.95	18,851,710.33
20.12.2022	EUR	USD	5,499.12	5,717.40
20.12.2022	EUR	USD	11,807,050.72	12,575,548.04
20.12.2022	GBP	EUR	63,121.50	72,322.35
20.12.2022	GBP	EUR	3,627.90	4,228.96
20.12.2022	GBP	EUR	266,400.09	305,231.66
20.12.2022	GBP	EUR	859.95	1,002.42
20.12.2022	USD	EUR	35,998.13	34,343.27
20.12.2022	USD	EUR	103,041.00	99,360.11
20.12.2022	USD	EUR	196,868.96	187,521.75
20.12.2022	USD	EUR	1,103.68	1,051.28
20.12.2022	USD	EUR	120,884.40	115,981.18
20.12.2022	USD	EUR	4,001,410.41	3,852,377.34
20.12.2022	USD	EUR	490,290.30	475,827.06
20.12.2022	USD	EUR	123,773,933.32	119,163,956.50
20.12.2022	USD	EUR	20,137.40	19,455.37
20.12.2022	USD	EUR	129,671.97	123,115.34
20.12.2022	USD	EUR	171,918.00	166,095.36
20.12.2022	USD	EUR	2,886,232.90	2,778,734.77
20.12.2022	USD	EUR	339,569.91	331,053.23
20.12.2022	USD	EUR	33,621.73	31,974.23
20.12.2022	USD	EUR	1,330,350.96	1,267,186.77
20.12.2022	USD	EUR	80,043.60	76,991.21
20.12.2022	USD	EUR	42,327.26	40,187.06
20.12.2022	USD	EUR	12,498.55	12,075.24
20.12.2022	USD	EUR	12,318,310.66	11,859,513.52
20.12.2022	USD	EUR	4,325,630.78	4,107,771.04
20.12.2022	USD	EUR	18,510,359.55	17,820,938.71
20.12.2022	USD	EUR	127,565.41	121,508.69
20.12.2022	USD	EUR	44,674.94	42,553.80
20.12.2022	USD	EUR	75,260.46	72,457.37
20.12.2022	USD	EUR	30,768.64	29,520.63
20.12.2022	USD	EUR	194,685.42	184,841.50
20.12.2022	USD	EUR	12,000.66	11,277.16
20.12.2022	USD	EUR	18,007.50	17,179.68
20.12.2022	USD	EUR	9,124.16	8,789.24
20.12.2022	USD	EUR	17,130.90	16,429.27
20.12.2022	USD	EUR	1,310,827.08	1,244,547.46
20.12.2022	USD	EUR	240,395.31	227,986.90
20.12.2022	USD	EUR	23,279.03	22,334.80
20.12.2022	USD	EUR	50,159.00	48,104.64
20.12.2022	USD	EUR	62,341.92	58,526.79
04.01.2023	USD	EUR	21,378.61	20,041.82
18.01.2023	USD	EUR	1,147.52	1,059.58
20.01.2023	AUD	EUR	15,380,000.00	9,956,587.21
20.01.2023	AUD	EUR	15,300,000.00	9,853,168.47
20.01.2023	CHF	EUR	140,502.32	142,186.23

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.01.2023	CHF	EUR	4,444,564.32	4,516,663.82
20.01.2023	CHF	EUR	2,867.43	2,896.64
20.01.2023	CHF	EUR	5,335,934.65	5,404,917.61
20.01.2023	CHF	EUR	38,478.00	38,925.37
20.01.2023	CHF	EUR	29,554.16	30,033.59
20.01.2023	CHF	EUR	172,189.05	174,191.03
20.01.2023	CHF	EUR	589.78	597.83
20.01.2023	CHF	EUR	73,408.72	74,599.55
20.01.2023	CHF	EUR	36,633.90	37,107.50
20.01.2023	CHF	EUR	252,033.55	255,877.60
20.01.2023	CHF	EUR	1,101.97	1,113.07
20.01.2023	CHF	EUR	88,331,149.85	89,473,094.96
20.01.2023	CHF	EUR	66,523.80	66,482.78
20.01.2023	CHF	EUR	636.86	646.84
20.01.2023	CHF	EUR	60,914.56	61,793.45
20.01.2023	CHF	EUR	1,773.74	1,800.50
20.01.2023	CHF	EUR	21,816.42	22,123.34
20.01.2023	CHF	EUR	19,022.20	19,213.82
20.01.2023	CHF	EUR	382,908.00	388,141.31
20.01.2023	CHF	EUR	8,522.37	8,609.18
20.01.2023	CHF	EUR	57,356,552.65	58,098,058.17
20.01.2023	CHF	EUR	60,026,677.15	60,802,702.04
20.01.2023	DKK	EUR	61,400,000.00	8,258,794.57
20.01.2023	EUR	AUD	23,817,579.43	37,310,000.00
20.01.2023	EUR	CAD	8,078,268.14	11,000,000.00
20.01.2023	EUR	CHF	64,443.13	63,705.45
20.01.2023	EUR	CHF	27,422.20	27,054.00
20.01.2023	EUR	CHF	4,995.36	4,945.77
20.01.2023	EUR	CHF	90,993.24	89,919.79
20.01.2023	EUR	CHF	925,292.71	909,028.84
20.01.2023	EUR	CHF	55,430,927.86	55,586,134.46
20.01.2023	EUR	CHF	6,647.97	6,652.38
20.01.2023	EUR	CHF	1,952.94	1,928.10
20.01.2023	EUR	CHF	56,064.11	55,078.67
20.01.2023	EUR	CHF	18,663.83	18,376.84
20.01.2023	EUR	CHF	14,813.61	14,594.12
20.01.2023	EUR	CHF	6,930.68	6,837.62
20.01.2023	EUR	CHF	58,937,624.08	59,102,649.43
20.01.2023	EUR	CHF	35,901.40	35,418.99
20.01.2023	EUR	CHF	795,337.03	782,677.65
20.01.2023	EUR	CHF	15,687.10	15,529.65
20.01.2023	EUR	CHF	693,704.45	685,763.62
20.01.2023	EUR	CHF	104,289.71	102,816.41
20.01.2023	EUR	CHF	1,028,910.48	1,017,132.54
20.01.2023	EUR	CHF	36,750.78	36,231.60
20.01.2023	EUR	CHF	31,845.28	31,338.40
20.01.2023	EUR	CHF	14,919.21	14,681.74
20.01.2023	EUR	CHF	602,853.16	592,256.81
20.01.2023	EUR	CHF	481.17	476.26
20.01.2023	EUR	CHF	10,238.17	10,107.97
20.01.2023	EUR	CHF	91,328,018.64	91,583,737.09

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.01.2023	EUR	CHF	19,621.53	19,350.22
20.01.2023	EUR	CHF	145,703.24	144,217.50
20.01.2023	EUR	CHF	3,020.15	3,031.55
20.01.2023	EUR	CHF	2,896.59	2,853.21
20.01.2023	EUR	CHF	229,824.78	226,382.69
20.01.2023	EUR	CHF	192,140.00	192,864.94
20.01.2023	EUR	CHF	2,928.90	2,883.86
20.01.2023	EUR	CHF	37,950.47	37,516.05
20.01.2023	EUR	CHF	20,275.03	19,987.59
20.01.2023	EUR	CHF	70,247.60	69,550.25
20.01.2023	EUR	CHF	74,807.76	73,492.86
20.01.2023	EUR	CHF	5,202,583.30	5,217,150.53
20.01.2023	EUR	DKK	672,328.21	5,000,000.00
20.01.2023	EUR	DKK	22,894,791.64	170,300,000.00
20.01.2023	EUR	GBP	298,329.04	264,468.69
20.01.2023	EUR	GBP	2,111,303.78	1,830,000.00
20.01.2023	EUR	GBP	8,692,860.38	7,500,000.00
20.01.2023	EUR	GBP	10,257,712.15	8,970,000.00
20.01.2023	EUR	GBP	1,162,664.97	1,000,000.00
20.01.2023	EUR	GBP	3,034.50	2,664.81
20.01.2023	EUR	GBP	2,294,175.99	2,000,000.00
20.01.2023	EUR	GBP	98,173,179.77	86,000,000.00
20.01.2023	EUR	GBP	784.50	686.40
20.01.2023	EUR	GBP	718.71	631.15
20.01.2023	EUR	GBP	565,946.59	500,000.00
20.01.2023	EUR	GBP	70,686.86	62,663.90
20.01.2023	EUR	GBP	2,305,474.44	2,000,000.00
20.01.2023	EUR	GBP	3,308.16	2,894.49
20.01.2023	EUR	GBP	2,948,987.66	2,580,000.00
20.01.2023	EUR	SEK	33,159,380.93	362,000,000.00
20.01.2023	EUR	USD	789,290.78	834,094.08
20.01.2023	EUR	USD	115,728,269.46	125,333,715.83
20.01.2023	EUR	USD	9,662.82	10,266.30
20.01.2023	EUR	USD	1,210,593.07	1,292,542.96
20.01.2023	EUR	USD	2,665.62	2,835.00
20.01.2023	EUR	USD	1,144,303.60	1,239,280.80
20.01.2023	EUR	USD	122,168.80	130,309.40
20.01.2023	EUR	USD	16,563,268.92	17,938,020.24
20.01.2023	EUR	USD	5,106.00	5,482.08
20.01.2023	EUR	USD	2,992,195.46	3,000,000.00
20.01.2023	EUR	USD	13,486.55	14,355.00
20.01.2023	EUR	USD	1,241,127.01	1,323,828.27
20.01.2023	EUR	USD	479,058.50	509,514.16
20.01.2023	EUR	USD	243,219.63	259,684.14
20.01.2023	EUR	USD	10,280.98	10,913.20
20.01.2023	EUR	USD	183,366.17	195,584.59
20.01.2023	EUR	USD	3,717,150.84	4,000,000.00
20.01.2023	EUR	USD	39,514.28	42,189.16
20.01.2023	EUR	USD	140,814.94	150,198.00
20.01.2023	EUR	USD	12,997.22	13,823.50
20.01.2023	EUR	USD	37,666.03	39,804.10

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.01.2023	EUR	USD	39,364.78	41,867.36
20.01.2023	EUR	USD	22,769.52	24,473.25
20.01.2023	EUR	USD	19,768.03	21,370.92
20.01.2023	EUR	USD	141,577.58	151,045.44
20.01.2023	EUR	USD	47,558.75	50,727.78
20.01.2023	EUR	USD	4,566.00	4,874.78
20.01.2023	EUR	USD	24,835.99	26,435.28
20.01.2023	EUR	USD	6,680,549.48	7,000,000.00
20.01.2023	EUR	USD	28,467.88	30,281.97
20.01.2023	EUR	USD	2,383.49	2,509.25
20.01.2023	EUR	USD	582,708.46	617,824.80
20.01.2023	EUR	USD	2,972,878.43	3,000,000.00
20.01.2023	EUR	USD	123,564.73	131,929.32
20.01.2023	EUR	USD	39,424.08	42,051.06
20.01.2023	EUR	USD	20,018.83	21,378.61
20.01.2023	EUR	USD	1,998,475.16	2,000,000.00
20.01.2023	EUR	USD	4,723,991.36	5,000,000.00
20.01.2023	EUR	USD	19,068.43	20,513.34
20.01.2023	EUR	USD	3,697,296.76	4,004,172.39
20.01.2023	EUR	USD	64,117.52	68,840.10
20.01.2023	EUR	USD	184,950.73	197,470.78
20.01.2023	EUR	USD	11,284,384.32	12,220,988.22
20.01.2023	EUR	USD	490,000,000.00	485,739,940.00
20.01.2023	EUR	USD	24,855.25	26,715.04
20.01.2023	EUR	USD	188,406.89	199,992.78
20.01.2023	GBP	EUR	63,981.45	73,324.45
20.01.2023	GBP	EUR	2,000,000.00	2,284,197.58
20.01.2023	GBP	EUR	270,027.99	309,459.29
20.01.2023	GBP	EUR	16,500,000.00	18,836,197.01
20.01.2023	SEK	EUR	72,000,000.00	6,593,582.30
20.01.2023	SEK	EUR	101,000,000.00	9,354,563.81
20.01.2023	USD	EUR	48,921.10	45,998.97
20.01.2023	USD	EUR	3,972,704.00	4,000,000.00
20.01.2023	USD	EUR	15,871.38	14,866.76
20.01.2023	USD	EUR	37,618.35	35,269.87
20.01.2023	USD	EUR	55,000,000.00	54,962,845.12
20.01.2023	USD	EUR	1,006,207.00	1,000,000.00
20.01.2023	USD	EUR	833,886.72	781,103.64
20.01.2023	USD	EUR	4,088,412.61	3,829,370.98
20.01.2023	USD	EUR	8,075,880.00	8,000,000.00
20.01.2023	USD	EUR	161,817.52	152,450.07
20.01.2023	USD	EUR	12,575,548.04	11,778,761.91
20.01.2023	USD	EUR	992.25	929.38
20.01.2023	USD	EUR	6,872,432.00	7,000,000.00
20.01.2023	USD	EUR	1,402,513.75	1,313,650.55
20.01.2023	USD	EUR	56,921.00	53,513.48
20.01.2023	USD	EUR	23,932.23	22,247.54
20.01.2023	USD	EUR	5,000,000.00	4,723,554.00
20.01.2023	USD	EUR	28,798.50	26,973.83
20.01.2023	USD	EUR	1,997,912.00	2,000,000.00
20.01.2023	USD	EUR	23,849.28	22,355.36

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.01.2023	USD	EUR	128,844,351.39	120,680,779.39
20.01.2023	USD	EUR	2,014,804.80	2,000,000.00
20.01.2023	USD	EUR	4,000,000.00	3,754,557.09
20.01.2023	USD	EUR	19,391.90	18,252.81
20.01.2023	USD	EUR	14,148,232.00	14,000,000.00
20.01.2023	USD	EUR	8,000,000.00	8,129,858.23
20.01.2023	USD	EUR	15,143.55	14,228.03
20.01.2023	USD	EUR	14,975.22	14,026.39
20.01.2023	USD	EUR	35,630.16	33,476.11
20.01.2023	USD	EUR	171,618.00	161,870.79
20.01.2023	USD	EUR	18,851,710.33	17,657,266.86
21.02.2023	CHF	EUR	809.62	807.22
21.02.2023	CHF	EUR	1,699.24	1,703.44
21.02.2023	CHF	EUR	30,091.10	30,447.43
21.02.2023	CHF	EUR	5,217,150.53	5,209,456.16
21.02.2023	CHF	EUR	55,586,134.46	55,504,154.82
21.02.2023	CHF	EUR	19,070.00	19,327.11
21.02.2023	CHF	EUR	155,199.24	155,807.36
21.02.2023	CHF	EUR	92,489.50	93,736.48
21.02.2023	CHF	EUR	78,222.26	79,249.57
21.02.2023	CHF	EUR	22,018.36	21,991.60
21.02.2023	CHF	EUR	43,065.90	43,546.35
21.02.2023	CHF	EUR	568.60	567.25
21.02.2023	CHF	EUR	9,548.10	9,571.68
21.02.2023	CHF	EUR	13,397.02	13,365.12
21.02.2023	CHF	EUR	7,613.01	7,642.84
21.02.2023	CHF	EUR	59,102,649.43	59,015,483.56
21.02.2023	CHF	EUR	2,919.40	2,919.76
21.02.2023	CHF	EUR	19,140.80	19,362.95
21.02.2023	CHF	EUR	8,619.30	8,661.07
21.02.2023	CHF	EUR	23,821.25	24,115.53
21.02.2023	CHF	EUR	28,744.50	28,687.78
21.02.2023	CHF	EUR	14,319.45	14,420.73
21.02.2023	CHF	EUR	38,281.60	38,725.90
21.02.2023	CHF	EUR	21,869.50	21,830.27
21.02.2023	CHF	EUR	91,583,737.09	91,448,667.41
21.02.2023	CHF	EUR	1,165.66	1,181.94
21.02.2023	CHF	EUR	14,317.20	14,356.15
21.02.2023	CHF	EUR	1,909.26	1,922.76
21.02.2023	CHF	EUR	47,834.00	47,763.45
21.02.2023	CHF	EUR	47,549.54	47,666.94
21.02.2023	CHF	EUR	86,915.01	86,657.03
21.02.2023	CHF	EUR	71,689.50	72,690.67
21.02.2023	EUR	CHF	265,341.01	262,308.96
21.02.2023	EUR	CHF	6,689.77	6,706.05
21.02.2023	EUR	CHF	9,576.67	9,574.50
21.02.2023	EUR	CHF	4,138.90	4,082.09
21.02.2023	EUR	CHF	112,717.46	112,691.87
21.02.2023	EUR	CHF	63,342.46	63,459.20
21.02.2023	EUR	CHF	3,876.65	3,823.44
21.02.2023	EUR	CHF	246,106.11	245,511.27

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.02.2023	EUR	CHF	387.06	382.81
21.02.2023	EUR	CHF	10,199.70	10,218.50
21.02.2023	EUR	CHF	2,357.23	2,362.00
21.02.2023	EUR	CHF	43,401.68	43,456.50
21.02.2023	EUR	CHF	64,510.11	64,354.19
21.02.2023	EUR	CHF	459,642.76	458,416.89
21.02.2023	EUR	CHF	22,431.12	22,498.93
21.02.2023	EUR	CHF	87,197.45	87,307.58
21.02.2023	EUR	CHF	27,785.30	27,778.99
21.02.2023	EUR	CHF	145,100.61	145,321.60
21.02.2023	EUR	CHF	6,729.36	6,682.41
21.02.2023	EUR	CHF	5,078,159.17	5,016,713.44
21.02.2023	EUR	CHF	4,494.22	4,503.31
21.02.2023	EUR	CHF	141,122.12	139,287.96
21.02.2023	EUR	CHF	480.86	479.01
21.02.2023	EUR	CHF	12,759.90	12,798.47
21.02.2023	EUR	CHF	43,538.96	42,973.08
21.02.2023	EUR	CHF	2,695.20	2,664.40
21.02.2023	EUR	CHF	12,674.53	12,520.45
21.02.2023	EUR	CHF	726,520.12	727,437.71
21.02.2023	EUR	CHF	81,459.96	80,380.05
21.02.2023	EUR	CHF	102,108.56	100,754.91
21.02.2023	EUR	CHF	115,714.11	114,365.23
21.02.2023	EUR	CHF	131,217.54	130,900.39
21.02.2023	EUR	CHF	53,827,496.92	53,176,184.21
21.02.2023	EUR	CHF	147,564.88	146,859.96
21.02.2023	EUR	CHF	36,626.95	36,371.40
21.02.2023	EUR	CHF	1,079.62	1,079.54
21.02.2023	EUR	CHF	17,247.67	17,246.34
21.02.2023	EUR	CHF	59,826,550.69	59,102,649.43
21.02.2023	EUR	CHF	13,774.95	13,623.60
21.02.2023	EUR	CHF	22,096.93	21,793.61
21.02.2023	EUR	CHF	21,277.70	21,043.92
21.02.2023	EUR	CHF	38,184.30	38,277.20
21.02.2023	EUR	CHF	89,578.24	89,339.33
21.02.2023	EUR	CHF	9,183.30	9,082.40
21.02.2023	EUR	CHF	92,826,300.54	91,703,102.30
21.02.2023	EUR	CHF	27,429.55	27,109.80
21.02.2023	EUR	CHF	26,086.12	26,080.20
21.02.2023	EUR	GBP	297,389.73	264,468.69
21.02.2023	EUR	GBP	70,464.30	62,663.90
21.02.2023	EUR	USD	3,790,274.14	4,044,980.56
21.02.2023	EUR	USD	119,596,420.62	127,633,300.09
21.02.2023	EUR	USD	2,309.10	2,522.52
21.02.2023	EUR	USD	16,996.20	18,380.96
21.02.2023	EUR	USD	16,952.29	18,415.36
21.02.2023	EUR	USD	28,562.01	30,933.09
21.02.2023	EUR	USD	30,443.87	33,035.10
21.02.2023	EUR	USD	1,057.13	1,147.52
21.02.2023	EUR	USD	187,388.91	202,945.00
21.02.2023	EUR	USD	11,450,522.92	12,219,998.06

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.02.2023	EUR	USD	466,220.60	509,063.94
21.02.2023	EUR	USD	1,056.09	1,149.79
21.02.2023	EUR	USD	3,162.17	3,452.76
21.02.2023	EUR	USD	4,591.79	4,903.73
21.02.2023	EUR	USD	3,078.83	3,307.05
21.02.2023	EUR	USD	4,704.91	5,044.86
21.02.2023	EUR	USD	71,229.03	77,307.36
21.02.2023	EUR	USD	912.49	990.16
21.02.2023	EUR	USD	5,289.26	5,728.35
21.02.2023	EUR	USD	4,239.55	4,600.40
21.02.2023	EUR	USD	42,780.43	45,848.00
21.02.2023	EUR	USD	15,889,752.25	16,957,543.60
21.02.2023	EUR	USD	138,895.29	149,058.95
21.02.2023	EUR	USD	4,094.39	4,408.04
21.02.2023	EUR	USD	397,785.48	432,641.43
21.02.2023	EUR	USD	28,330.05	30,977.64
21.02.2023	EUR	USD	202,914.53	221,106.83
21.02.2023	EUR	USD	1,181,495.35	1,260,891.84
21.02.2023	EUR	USD	6,085.47	6,610.68
21.02.2023	GBP	EUR	264,468.69	297,935.82
21.02.2023	GBP	EUR	62,663.90	70,593.69
21.02.2023	USD	EUR	40,808.17	37,993.78
21.02.2023	USD	EUR	357,681.81	333,308.62
21.02.2023	USD	EUR	9,093.37	8,365.37
21.02.2023	USD	EUR	17,254.80	15,897.55
21.02.2023	USD	EUR	4,004,172.39	3,688,934.49
21.02.2023	USD	EUR	43,228.08	39,831.09
21.02.2023	USD	EUR	252,375.20	231,620.82
21.02.2023	USD	EUR	28,683.00	26,232.73
21.02.2023	USD	EUR	333,778.40	307,274.44
21.02.2023	USD	EUR	125,333,715.83	115,466,524.02
21.02.2023	USD	EUR	1,279,574.33	1,191,326.80
21.02.2023	USD	EUR	72,210.60	67,382.32
21.02.2023	USD	EUR	13,528.40	12,467.82
21.02.2023	USD	EUR	12,220,988.22	11,258,862.15
21.02.2023	USD	EUR	171,354.47	160,461.54
21.02.2023	USD	EUR	17,938,020.24	16,525,807.37
21.02.2023	USD	EUR	136,334.73	125,890.25
21.02.2023	USD	EUR	200,130.00	184,403.18
21.02.2023	USD	EUR	1,239,280.80	1,141,715.50
21.02.2023	USD	EUR	84,027.38	77,300.32
21.02.2023	USD	EUR	17,213.85	15,827.74
21.02.2023	USD	EUR	14,967.03	13,902.71
21.02.2023	USD	EUR	71,226.22	65,863.30
21.02.2023	USD	EUR	13,818.96	12,865.92
21.02.2023	USD	EUR	28,744.75	26,403.43
21.02.2023	USD	EUR	8,082.64	7,448.99
22.02.2023	EUR	USD	12,868.58	13,720.80
22.02.2023	USD	EUR	40,933.72	38,393.06
22.02.2023	USD	EUR	4,919,800.00	4,614,439.47
20.03.2023	CHF	EUR	106,311.52	107,706.64

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2023	CHF	EUR	59,102,649.43	59,910,421.65
20.03.2023	CHF	EUR	12,272.26	12,495.34
20.03.2023	CHF	EUR	63,390.04	64,148.47
20.03.2023	CHF	EUR	596.60	597.79
20.03.2023	CHF	EUR	69,780.23	71,259.80
20.03.2023	CHF	EUR	5,016,713.44	5,085,278.25
20.03.2023	CHF	EUR	105,000.45	105,872.09
20.03.2023	CHF	EUR	810.64	821.28
20.03.2023	CHF	EUR	53,176,184.21	53,902,957.79
20.03.2023	CHF	EUR	86,013.00	87,836.75
20.03.2023	CHF	EUR	56,234.67	56,534.47
20.03.2023	CHF	EUR	855.40	864.13
20.03.2023	CHF	EUR	42,553.35	42,638.33
20.03.2023	CHF	EUR	2,154.02	2,150.69
20.03.2023	CHF	EUR	18,984.20	19,233.33
20.03.2023	CHF	EUR	2,804.73	2,824.28
20.03.2023	CHF	EUR	19,973.31	20,080.80
20.03.2023	CHF	EUR	1,278,408.71	1,305,515.12
20.03.2023	CHF	EUR	901.15	913.47
20.03.2023	CHF	EUR	104,588.64	105,656.08
20.03.2023	CHF	EUR	787.68	791.92
20.03.2023	CHF	EUR	559.60	565.48
20.03.2023	CHF	EUR	195,693.66	197,057.89
20.03.2023	CHF	EUR	34,905.55	35,382.61
20.03.2023	CHF	EUR	688,452.23	703,049.65
20.03.2023	CHF	EUR	151,620.80	152,390.83
20.03.2023	CHF	EUR	835,898.98	853,622.75
20.03.2023	CHF	EUR	11,395.20	11,533.40
20.03.2023	CHF	EUR	91,703,102.30	92,956,433.90
20.03.2023	EUR	CHF	35,185.94	34,420.40
20.03.2023	EUR	CHF	164,912.92	162,781.09
20.03.2023	EUR	CHF	38,946.40	38,627.55
20.03.2023	EUR	CHF	7,665.34	7,625.04
20.03.2023	EUR	CHF	25,692.05	25,359.93
20.03.2023	EUR	CHF	5,182.94	5,191.20
20.03.2023	EUR	CHF	6,577.06	6,528.80
20.03.2023	EUR	CHF	569,418.54	563,691.90
20.03.2023	EUR	CHF	698,081.13	691,060.53
20.03.2023	EUR	CHF	55,171.85	54,879.05
20.03.2023	EUR	CHF	425,456.69	421,050.24
20.03.2023	EUR	CHF	86,673.69	86,037.77
20.03.2023	EUR	CHF	873.73	861.99
20.03.2023	EUR	CHF	739.11	735.41
20.03.2023	EUR	CHF	1,308,742.02	1,295,580.00
20.03.2023	EUR	CHF	86,639.67	85,605.45
20.03.2023	EUR	CHF	56,600.97	56,031.73
20.03.2023	EUR	CHF	552,979.96	546,379.04
20.03.2023	EUR	CHF	27,212.52	27,068.10
20.03.2023	EUR	CHF	123,891.84	122,412.94
20.03.2023	EUR	CHF	84,602.80	83,606.43
20.03.2023	EUR	CHF	29,663.37	29,605.62

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2023	EUR	CHF	30,476.76	30,324.16
20.03.2023	EUR	CHF	291,838.88	288,355.20
20.03.2023	EUR	CHF	3,673.98	3,637.03
20.03.2023	EUR	CHF	21,327.05	20,863.04
20.03.2023	EUR	CHF	60,875,731.06	59,247,487.88
20.03.2023	EUR	CHF	67,025.03	66,159.94
20.03.2023	EUR	CHF	21,144.97	20,768.44
20.03.2023	EUR	CHF	101,103.67	100,275.93
20.03.2023	EUR	CHF	4,235.28	4,178.37
20.03.2023	EUR	CHF	58,674.86	57,630.04
20.03.2023	EUR	CHF	1,456.91	1,437.33
20.03.2023	EUR	CHF	100,519.56	98,437.10
20.03.2023	EUR	CHF	89,160.37	89,302.40
20.03.2023	EUR	CHF	45,692.47	45,378.24
20.03.2023	EUR	CHF	953,878.47	944,285.31
20.03.2023	EUR	CHF	50,406,772.39	49,058,542.45
20.03.2023	EUR	CHF	155,039.41	153,188.70
20.03.2023	EUR	CHF	93,241,694.16	90,747,758.57
20.03.2023	EUR	CHF	166,715.21	164,988.54
20.03.2023	EUR	CHF	167,479.98	166,108.82
20.03.2023	EUR	CHF	5,092,768.27	4,956,552.00
20.03.2023	EUR	CHF	2,308,593.31	2,278,796.30
20.03.2023	EUR	GBP	305,138.96	267,149.16
20.03.2023	EUR	GBP	72,300.34	63,298.95
20.03.2023	EUR	USD	38,473.35	41,130.90
20.03.2023	EUR	USD	7,018,184.75	7,394,359.45
20.03.2023	EUR	USD	1,069.55	1,143.17
20.03.2023	EUR	USD	120,292.80	127,722.56
20.03.2023	EUR	USD	287,741.95	307,269.56
20.03.2023	EUR	USD	30,817.48	32,713.80
20.03.2023	EUR	USD	37,844.03	39,952.85
20.03.2023	EUR	USD	1,076.37	1,154.12
20.03.2023	EUR	USD	12,802.87	13,736.52
20.03.2023	EUR	USD	13,396.62	14,159.88
20.03.2023	EUR	USD	1,214,695.73	1,288,323.30
20.03.2023	EUR	USD	38,111.32	40,220.93
20.03.2023	EUR	USD	4,607,222.96	4,919,800.00
20.03.2023	EUR	USD	155,168.40	163,815.00
20.03.2023	EUR	USD	1,077.81	1,142.91
20.03.2023	EUR	USD	141,039.53	149,075.12
20.03.2023	EUR	USD	3,847,686.46	4,053,922.45
20.03.2023	EUR	USD	87,331.39	93,351.58
20.03.2023	EUR	USD	2,032.37	2,172.65
20.03.2023	EUR	USD	717,598.71	761,755.43
20.03.2023	EUR	USD	549,081.64	579,475.50
20.03.2023	EUR	USD	120,299,412.30	126,747,460.80
20.03.2023	EUR	USD	1,215,541.60	1,280,694.63
20.03.2023	EUR	USD	38,333.02	40,933.72
20.03.2023	EUR	USD	62,189.18	66,182.60
20.03.2023	EUR	USD	71,953.95	76,574.40
20.03.2023	EUR	USD	15,357,487.18	16,180,648.49

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2023	EUR	USD	102,728.69	109,016.10
20.03.2023	EUR	USD	38,475.99	40,808.17
20.03.2023	GBP	EUR	264,468.69	297,095.74
20.03.2023	GBP	EUR	2,680.47	3,036.43
20.03.2023	GBP	EUR	635.05	719.38
20.03.2023	GBP	EUR	62,663.90	70,394.64
20.03.2023	USD	EUR	94,161.39	87,821.96
20.03.2023	USD	EUR	81,146.61	76,527.70
20.03.2023	USD	EUR	15,959.30	15,047.91
20.03.2023	USD	EUR	18,932.37	17,657.75
20.03.2023	USD	EUR	192,108.00	179,712.34
20.03.2023	USD	EUR	1,260,891.84	1,179,743.20
20.03.2023	USD	EUR	14,839.63	14,056.99
20.03.2023	USD	EUR	127,633,300.09	119,419,060.04
20.03.2023	USD	EUR	1,556,543.86	1,451,749.33
20.03.2023	USD	EUR	49,750.06	46,400.63
20.03.2023	USD	EUR	12,219,998.06	11,433,541.88
20.03.2023	USD	EUR	31,910.76	30,062.35
20.03.2023	USD	EUR	85,283.25	80,689.90
20.03.2023	USD	EUR	4,044,980.56	3,784,653.19
20.03.2023	USD	EUR	17,945.89	16,863.81
20.03.2023	USD	EUR	28,741.25	26,889.00
20.03.2023	USD	EUR	16,957,543.60	15,866,187.87
20.03.2023	USD	EUR	43,455.72	40,695.93
20.03.2023	USD	EUR	7,773.56	7,273.27
20.03.2023	USD	EUR	15,030.30	14,075.75
20.03.2023	USD	EUR	184,699.69	172,264.76
20.03.2023	USD	EUR	13,720.80	12,849.66
20.04.2023	CHF	EUR	4,821.00	4,890.11
20.04.2023	CHF	EUR	41,293.33	41,936.34
20.04.2023	CHF	EUR	69,117.12	70,056.79
20.04.2023	CHF	EUR	90,747,758.57	93,435,140.07
20.04.2023	CHF	EUR	9,603.10	9,752.64
20.04.2023	CHF	EUR	6,720.77	6,810.83
20.04.2023	CHF	EUR	37,633.44	38,143.15
20.04.2023	CHF	EUR	7,631.04	7,857.02
20.04.2023	CHF	EUR	11,067.46	11,141.81
20.04.2023	CHF	EUR	10,561.98	10,761.75
20.04.2023	CHF	EUR	59,247,487.88	61,002,028.22
20.04.2023	CHF	EUR	36,602.80	37,098.55
20.04.2023	CHF	EUR	115,237.20	117,031.65
20.04.2023	CHF	EUR	4,956,552.00	5,103,334.10
20.04.2023	CHF	EUR	183,678.10	186,211.13
20.04.2023	CHF	EUR	1,477.73	1,483.06
20.04.2023	CHF	EUR	601.17	605.38
20.04.2023	CHF	EUR	49,058,542.45	50,511,349.90
20.04.2023	CHF	EUR	20,018.67	20,153.15
20.04.2023	CHF	EUR	80,901.30	81,317.89
20.04.2023	CHF	EUR	11,519.02	11,568.80
20.04.2023	CHF	EUR	1,830.86	1,840.57
20.04.2023	CHF	EUR	75,232.56	76,209.03

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.04.2023	CHF	EUR	33,616.80	33,852.17
20.04.2023	CHF	EUR	2,820.70	2,845.92
20.04.2023	EUR	CHF	67,233.15	66,768.77
20.04.2023	EUR	CHF	65,211.09	64,870.23
20.04.2023	EUR	CHF	100,121.10	99,457.60
20.04.2023	EUR	CHF	4,864.83	4,799.80
20.04.2023	EUR	CHF	2,562.27	2,541.32
20.04.2023	EUR	CHF	82,718,839.04	81,370,521.96
20.04.2023	EUR	CHF	6,734.04	6,705.37
20.04.2023	EUR	CHF	71,492.40	71,018.62
20.04.2023	EUR	CHF	19,516.72	19,256.82
20.04.2023	EUR	CHF	166,279.93	164,813.84
20.04.2023	EUR	CHF	189,239.69	186,746.08
20.04.2023	EUR	CHF	127,748.01	124,079.34
20.04.2023	EUR	CHF	500,668.47	497,951.34
20.04.2023	EUR	CHF	61,514.74	60,648.18
20.04.2023	EUR	CHF	645,889.98	633,930.04
20.04.2023	EUR	CHF	545.44	535.34
20.04.2023	EUR	CHF	956.64	951.78
20.04.2023	EUR	CHF	408,797.23	403,353.28
20.04.2023	EUR	CHF	59,603.53	59,280.06
20.04.2023	EUR	CHF	762.17	751.84
20.04.2023	EUR	CHF	60,209,602.81	59,228,186.28
20.04.2023	EUR	CHF	180,352.96	178,050.39
20.04.2023	EUR	CHF	2,402.02	2,370.03
20.04.2023	EUR	CHF	2,343,449.24	2,307,624.93
20.04.2023	EUR	CHF	225,536.13	223,547.58
20.04.2023	EUR	CHF	3,749.34	3,730.90
20.04.2023	EUR	CHF	15,051.51	14,987.44
20.04.2023	EUR	CHF	46,977.56	46,315.79
20.04.2023	EUR	CHF	50,782.85	50,085.75
20.04.2023	EUR	CHF	537,345.21	529,130.81
20.04.2023	EUR	CHF	106,290.90	105,556.75
20.04.2023	EUR	CHF	1,395,611.26	1,377,025.90
20.04.2023	EUR	CHF	48,588,164.57	47,796,177.49
20.04.2023	EUR	CHF	40,882.88	40,321.68
20.04.2023	EUR	CHF	19,406.92	19,301.60
20.04.2023	EUR	CHF	27,910.19	27,758.72
20.04.2023	EUR	CHF	3,821,029.58	3,762,617.50
20.04.2023	EUR	CHF	4,990,887.93	4,909,536.46
20.04.2023	EUR	CHF	27,357.58	27,260.54
20.04.2023	EUR	CHF	33,881.88	32,908.86
20.04.2023	EUR	CHF	254,235.70	250,850.04
20.04.2023	EUR	GBP	305,179.67	269,931.42
20.04.2023	EUR	GBP	72,310.57	63,958.70
20.04.2023	EUR	USD	920,951.23	1,006,558.25
20.04.2023	EUR	USD	4,873,958.94	5,351,241.37
20.04.2023	EUR	USD	20,764.22	22,440.41
20.04.2023	EUR	USD	469,037.46	514,834.28
20.04.2023	EUR	USD	159,998.50	168,893.46
20.04.2023	EUR	USD	106,587,053.26	117,331,028.23

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.04.2023	EUR	USD	21,512.53	23,224.60
20.04.2023	EUR	USD	12,413.30	13,554.02
20.04.2023	EUR	USD	928,071.26	1,006,558.25
20.04.2023	EUR	USD	14,859,296.18	16,357,113.24
20.04.2023	EUR	USD	506,923.59	556,564.08
20.04.2023	EUR	USD	192,769.16	207,044.68
20.04.2023	EUR	USD	152,024.84	165,995.16
20.04.2023	EUR	USD	1,061.32	1,159.39
20.04.2023	EUR	USD	1,464.64	1,587.81
20.04.2023	EUR	USD	28,631.86	31,216.32
20.04.2023	EUR	USD	3,290,138.71	3,621,784.69
20.04.2023	EUR	USD	32,875.80	36,095.16
20.04.2023	EUR	USD	1,176,547.37	1,295,143.35
20.04.2023	EUR	USD	39,487.71	42,823.43
20.04.2023	EUR	USD	435,404.59	477,917.49
20.04.2023	EUR	USD	137,322.04	146,481.97
20.04.2023	EUR	USD	301,184.73	330,678.24
20.04.2023	EUR	USD	11,665.61	12,807.96
20.04.2023	EUR	USD	34,779.73	38,425.86
20.04.2023	EUR	USD	69,069.14	75,416.25
20.04.2023	EUR	USD	36,182.95	38,489.76
20.04.2023	EUR	USD	9,805.97	10,566.37
20.04.2023	EUR	USD	6,907,217.71	7,603,465.25
20.04.2023	EUR	USD	1,686,310.89	1,841,274.43
20.04.2023	EUR	USD	125,883.91	137,230.46
20.04.2023	GBP	EUR	267,149.16	304,790.83
20.04.2023	GBP	EUR	2,782.26	3,172.89
20.04.2023	GBP	EUR	63,298.95	72,217.86
20.04.2023	GBP	EUR	659.75	752.38
20.04.2023	USD	EUR	38,425.86	34,781.30
20.04.2023	USD	EUR	7,394,359.45	7,005,246.05
20.04.2023	USD	EUR	285,268.20	259,836.68
20.04.2023	USD	EUR	46,905.44	42,939.74
20.04.2023	USD	EUR	44,192.86	40,540.75
20.04.2023	USD	EUR	57,603.50	54,572.23
20.04.2023	USD	EUR	19,762.93	18,127.55
20.04.2023	USD	EUR	2,299.56	2,155.86
20.04.2023	USD	EUR	8,179.15	7,491.13
20.04.2023	USD	EUR	37,866.93	34,733.45
20.04.2023	USD	EUR	126,747,460.80	120,077,628.83
20.04.2023	USD	EUR	1,280,694.63	1,213,300.63
20.04.2023	USD	EUR	2,320.22	2,134.35
20.04.2023	USD	EUR	25,505.26	23,977.73
20.04.2023	USD	EUR	14,448.72	13,164.04
20.04.2023	USD	EUR	132,340.85	122,461.29
20.04.2023	USD	EUR	1,409,008.04	1,283,728.93
20.04.2023	USD	EUR	4,657.44	4,242.23
20.04.2023	USD	EUR	14,989.36	13,822.40
20.04.2023	USD	EUR	81,233.79	74,011.05
20.04.2023	USD	EUR	4,053,922.45	3,840,592.88
20.04.2023	USD	EUR	63,867.65	59,162.19

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.04.2023	USD	EUR	203,288.26	185,165.21
20.04.2023	USD	EUR	16,180,648.49	15,329,174.18
20.04.2023	USD	EUR	94,539.96	86,134.13
20.04.2023	USD	EUR	2,337.96	2,141.29
20.04.2023	USD	EUR	178,052.56	162,221.38
20.04.2023	USD	EUR	45,779.73	41,709.32
20.04.2023	USD	EUR	17,417.10	16,164.44
26.04.2023	EUR	AUD	4,075,243.22	6,300,000.00
26.04.2023	EUR	CAD	7,406,003.88	10,827,000.00
26.04.2023	EUR	DKK	15,320,395.33	113,900,000.00
26.04.2023	EUR	GBP	108,032,377.87	95,000,000.00
26.04.2023	EUR	SEK	16,927,284.58	188,925,000.00
26.04.2023	EUR	USD	1,833,499.88	2,000,000.00
26.04.2023	EUR	USD	370,654,759.34	405,000,000.00
26.04.2023	EUR	USD	12,117,404.60	13,000,000.00
26.04.2023	EUR	USD	4,562,368.49	5,000,000.00
26.04.2023	EUR	USD	5,632,036.53	6,000,000.00
26.04.2023	GBP	EUR	7,600,000.00	8,595,243.21
26.04.2023	GBP	EUR	4,392,800.00	5,000,000.00
26.04.2023	GBP	EUR	7,500,000.00	8,516,436.72
26.04.2023	GBP	USD	500,000.00	623,481.00
26.04.2023	GBP	USD	7,239,970.43	9,000,000.00
26.04.2023	SEK	EUR	64,335,000.00	5,667,927.88
26.04.2023	USD	EUR	4,000,000.00	3,694,829.27
26.04.2023	USD	EUR	7,000,000.00	6,326,968.70
26.04.2023	USD	EUR	1,596,258.00	1,500,000.00
26.04.2023	USD	EUR	530,368.00	500,000.00
26.04.2023	USD	EUR	3,186,756.00	3,000,000.00

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
BOBL DEC 22	12.12.2022	400	400
BOBL SEP 22	12.09.2022	400	400
Bund DEC 22	12.12.2022	100	100
Euro OAT DEC 22	12.12.2022	600	600
Euro OAT JUN 22	10.06.2022	440	300
Euro OAT MAR 23	10.03.2023	600	600
Euro OAT SEP 22	12.09.2022	440	440
US 10yr Note MAR 23	31.03.2023	150	150
US 2yr Note DEC 22	05.01.2023	200	200
US 2yr Note JUN 22	06.07.2022	200	0
US 2yr Note JUN 23	06.07.2023	200	200
US 2yr Note MAR 23	05.04.2023	200	200
US 2yr Note SEP 22	05.10.2022	200	200
US 5yr Note JUN 23	06.07.2023	350	350

Description	Maturity	Purchases/Contracts	Sales/Contracts
US 5yr Note MAR 23	05.04.2023	350	350
10yr Lg Gilt MAR 23	31.03.2023	100	100

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
Bund JUN 22	10.06.2022	0	90
Bund SEP 22	12.09.2022	90	90
EURO-SCHATZ JUN 22	10.06.2022	0	400
EURO-SCHATZ SEP 22	12.09.2022	400	400

- 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 EM LC Bond Fund UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (EUR) A	2,686,290	2,028,682	2,248,401
Units outstanding at the end of the period (EUR) A	3,383	2,534	2,583
Net asset value per unit at the end of the period (EUR) A	794.02	800.54	870.63
Net asset value per unit at the beginning of the period (EUR) A	800.54	870.63	897.09
Percent change in asset value vs previous year (EUR) A ¹	2.20%	-3.32%	2.39%
Net asset value (USD) A	5,767,506	5,217,263	2,240,958
Units outstanding at the end of the period (USD) A	9,462	8,872	3,067
Net asset value per unit at the end of the period (USD) A	609.51	588.03	730.62
Net asset value per unit at the beginning of the period (USD) A	588.03	730.62	681.59
Percent change in asset value vs previous year (USD) A ¹	6.92%	-15.29%	12.60%
Net asset value (EUR) B	6,737,114	11,482,253	10,415,835
Units outstanding at the end of the period (EUR) B	5,602	9,758	8,558
Net asset value per unit at the end of the period (EUR) B	1,202.60	1,176.74	1,217.09
Net asset value per unit at the beginning of the period (EUR) B	1,176.74	1,217.09	1,188.75
Percent change in asset value vs previous year (EUR) B	2.20%	-3.32%	2.38%
Net asset value (CHF) B	5,274,361	5,937,072	5,856,158
Units outstanding at the end of the period (CHF) B	5,441	6,007	5,341
Net asset value per unit at the end of the period (CHF) B	969.37	988.36	1,096.51
Net asset value per unit at the beginning of the period (CHF) B	988.36	1,096.51	1,031.03
Percent change in asset value vs previous year (CHF) B	-1.92%	-9.86%	6.35%
Net asset value (USD) B	11,289,271	12,789,013	14,229,403
Units outstanding at the end of the period (USD) B	11,424	13,837	13,041
Net asset value per unit at the end of the period (USD) B	988.22	924.25	1,091.10
Net asset value per unit at the beginning of the period (USD) B	924.25	1,091.10	969.00
Percent change in asset value vs previous year (USD) B	6.92%	-15.29%	12.60%
Net asset value (EUR) I1	1,297,132	5,404,940	6,629,334
Units outstanding at the end of the period (EUR) I1	1,200	5,145	6,145
Net asset value per unit at the end of the period (EUR) I1	1,080.94	1,050.52	1,078.82
Net asset value per unit at the beginning of the period (EUR) I1	1,050.52	1,078.82	1,045.45
Percent change in asset value vs previous year (EUR) I1	2.90%	-2.62%	3.19%
Net asset value (EUR) C	163,524	158,987	320,386
Units outstanding at the end of the period (EUR) C	156	156	306
Net asset value per unit at the end of the period (EUR) C	1,048.23	1,019.14	1,047.01
Net asset value per unit at the beginning of the period (EUR) C	1,019.14	1,047.01	1,016.03
Percent change in asset value vs previous year (EUR) C	2.85%	-2.66%	3.05%

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) C	10,582,273	7,455,548	21,344,201
Units outstanding at the end of the period (USD) C	11,126	8,435	20,594
Net asset value per unit at the end of the period (USD) C	951.14	883.89	1,036.45
Net asset value per unit at the beginning of the period (USD) C	883.89	1,036.45	914.46
Percent change in asset value vs previous year (USD) C	7.61%	-14.72%	13.34%
Net asset value (EUR) IM	26,631,452	25,712,703	30,308,406
Units outstanding at the end of the period (EUR) IM	18,955	18,944	21,868
Net asset value per unit at the end of the period (EUR) IM	1,404.99	1,357.28	1,385.96
Net asset value per unit at the beginning of the period (EUR) IM	1,357.28	1,385.96	1,335.76
Percent change in asset value vs previous year (EUR) IM	3.52%	-2.07%	3.76%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	2.20%	-1.19%	1.17%
Cumulative performance of benchmark in percent ²	1.83%	-2.33%	-1.16%

¹ Distribution in performance included

² JPM GBI - EM Global Diversified Composite (TR) Index

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (EUR) A ¹	-5.78%	-1.35%	-4.30%
Percent change in asset value vs previous year (USD) A ¹	-11.63%	-8.30%	4.31%
Percent change in asset value vs previous year (EUR) B	-5.78%	-1.35%	-4.30%
Percent change in asset value vs previous year (CHF) B	-10.25%	-5.46%	-4.81%
Percent change in asset value vs previous year (USD) B	-11.63%	-8.30%	4.31%
Percent change in asset value vs previous year (EUR) I1	-5.14%	-0.61%	-3.54%
Percent change in asset value vs previous year (EUR) C	-5.18%	-0.68%	-3.67%
Percent change in asset value vs previous year (USD) C	-11.07%	-7.67%	4.99%
Percent change in asset value vs previous year (EUR) IM	-4.57%	-0.07%	-3.00%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	-5.78%	-7.06%	-11.05%
Cumulative performance of benchmark in percent ²	-5.90%	-7.61%	-12.96%

¹ Distribution in performance included

² JPM GBI - EM Global Diversified Composite (TR) Index

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 30.04.2023

	30.04.2023
Assets	EUR
Bank balance	
Current account balance	16,446.79
Transferable securities	
Investment fund units	67,951,047.49
Other assets	42.41
Total assets	67,967,536.69
Liabilities	-40,312.98
Net assets	67,927,223.71

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	EUR
Earnings from cash in banks	107.36
Earnings from transferable securities	
Units of other investment undertakings	3,997,020.72
Buying into current earnings with the issue of units	-31,391.28
Total earnings	3,965,736.80
	30.04.2023
Expenses	EUR
Interest payable	371.29
Ongoing remuneration as specified by internal regulations	559,080.65
thereof management fees	519,014.38
thereof depositary fees	11,263.38
thereof other remuneration as specified by internal regulations	28,802.89
Other expenses	59,676.37
Adjustment of current earnings with the redemption of units	-94,363.50
Total expenses	524,764.81
Net earnings	3,440,971.99
Capital gains and capital losses realized	-2,655,638.31
Profit or loss realized	785,333.68
Capital gains and capital losses not realized	1,080,635.96
Net profit / loss	1,865,969.64

Distribution of profit

	30.04.2023
	EUR
Net earnings of the period	3,440,971.99
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	25,977.19
Net earnings available for distribution	3,466,949.18
Net earnings provided for distribution to investors	378,604.50
Net earnings retained for reinvestment	3,088,216.91
Balance carried forward into new year (Net earnings)	127.77
Realized capital gains of the period	-2,655,638.31
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	-2,655,638.31
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-2,655,638.31
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

	30.04.2023
	EUR
Net assets at the beginning of the period under review	74,723,751.97
Distributions	-228,844.69
Balance from unit movements	-8,433,653.21
Net profit / loss	1,865,969.64
Net assets at the end of the period under review	67,927,223.71

Changes in the number of units outstanding

	30.04.2023
	Number
LGT EM LC Bond Fund (EUR) A	
Number of units outstanding at the beginning of the period	2,534.146
Number of units issued	879.000
Number of units redeemed	-30.000
Number of units outstanding at the end of the period	3,383.146
LGT EM LC Bond Fund (USD) A	
Number of units outstanding at the beginning of the period	8,872.399
Number of units issued	1,303.839
Number of units redeemed	-713.750
Number of units outstanding at the end of the period	9,462.488

30.04.2023
Number

LGT EM LC Bond Fund (EUR) B	
Number of units outstanding at the beginning of the period	9,757.683
Number of units issued	1,355.958
Number of units redeemed	-5,511.522
Number of units outstanding at the end of the period	5,602.119

30.04.2023
Number

LGT EM LC Bond Fund (CHF) B	
Number of units outstanding at the beginning of the period	6,007.004
Number of units issued	891.000
Number of units redeemed	-1,457.000
Number of units outstanding at the end of the period	5,441.004

30.04.2023
Number

LGT EM LC Bond Fund (USD) B	
Number of units outstanding at the beginning of the period	13,837.170
Number of units issued	606.265
Number of units redeemed	-3,019.580
Number of units outstanding at the end of the period	11,423.855

30.04.2023
Number

LGT EM LC Bond Fund (EUR) I1	
Number of units outstanding at the beginning of the period	5,145.000
Number of units issued	0.000
Number of units redeemed	-3,945.000
Number of units outstanding at the end of the period	1,200.000

30.04.2023
Number

LGT EM LC Bond Fund (EUR) C	
Number of units outstanding at the beginning of the period	156.000
Number of units issued	0.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	156.000

30.04.2023
Number

LGT EM LC Bond Fund (USD) C	
Number of units outstanding at the beginning of the period	8,434.926
Number of units issued	4,002.000
Number of units redeemed	-1,311.000
Number of units outstanding at the end of the period	11,125.926

30.04.2023
Number

LGT EM LC Bond Fund (EUR) IM	
Number of units outstanding at the beginning of the period	18,944.259
Number of units issued	1,659.690
Number of units redeemed	-1,649.000
Number of units outstanding at the end of the period	18,954.949

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTK035							
LGT EM LC Bond Sub-Fund A (EUR)		73,972	12,903	17,961	68,913	67,951,047.49	100.04
Total Investment fund units						67,951,047.49	100.04
Total Securities						67,951,047.49	100.04
Total Securities						67,951,047.49	100.04
Current account balance						16,446.79	0.02
Other assets						42.41	0.00
Total assets as of 30.04.2023						67,967,536.69	100.06
Liabilities						-40,312.98	-0.06
Net assets as of 30.04.2023						67,927,223.71	100.00

Derivative financial instruments

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.06.2022	EUR	USD	137,450.34	143,720.00
12.10.2022	EUR	USD	82,564.81	80,799.00
22.02.2023	USD	EUR	94,352.00	88,494.13

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 Sustainable Bond Fund Global UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (EUR) A	10,460,751	9,617,679	11,837,204
Units outstanding at the end of the period (EUR) A	9,637	8,008	9,644
Net asset value per unit at the end of the period (EUR) A	1,085.49	1,200.94	1,227.47
Net asset value per unit at the beginning of the period (EUR) A	1,200.94	1,227.47	1,287.44
Percent change in asset value vs previous year (EUR) A ¹	-8.34%	-1.26%	-3.42%
Net asset value (EUR) B	9,913,381	11,566,456	16,458,595
Units outstanding at the end of the period (EUR) B	7,013	7,500	10,537
Net asset value per unit at the end of the period (EUR) B	1,413.65	1,542.25	1,562.01
Net asset value per unit at the beginning of the period (EUR) B	1,542.25	1,562.01	1,617.27
Percent change in asset value vs previous year (EUR) B	-8.34%	-1.27%	-3.42%
Net asset value (EUR) I1	34,201,891	31,756,484	28,447,197
Units outstanding at the end of the period (EUR) I1	25,213	21,566	19,169
Net asset value per unit at the end of the period (EUR) I1	1,356.54	1,472.56	1,483.98
Net asset value per unit at the beginning of the period (EUR) I1	1,472.56	1,483.98	1,527.16
Percent change in asset value vs previous year (EUR) I1	-7.88%	-0.77%	-2.83%
Net asset value (USD) I1	15,052,071	27,088,281	31,158,249
Units outstanding at the end of the period (USD) I1	14,753	25,589	25,589
Net asset value per unit at the end of the period (USD) I1	1,020.25	1,058.58	1,217.63
Net asset value per unit at the beginning of the period (USD) I1	1,058.58	1,217.63	1,139.36
Percent change in asset value vs previous year (USD) I1	-3.62%	-13.06%	6.87%
Net asset value (EUR) C	659,358	602,173	695,688
Units outstanding at the end of the period (EUR) C	674	567	650
Net asset value per unit at the end of the period (EUR) C	978.28	1,062.37	1,071.04
Net asset value per unit at the beginning of the period (EUR) C	1,062.37	1,071.04	1,103.98
Percent change in asset value vs previous year (EUR) C	-7.92%	-0.81%	-2.98%
Net asset value (EUR) IM	661,903	228,349	26,224,586
Units outstanding at the end of the period (EUR) IM	408	130	14,926
Net asset value per unit at the end of the period (EUR) IM	1,620.85	1,751.57	1,756.93
Net asset value per unit at the beginning of the period (EUR) IM	1,751.57	1,756.93	1,799.94
Percent change in asset value vs previous year (EUR) IM	-7.46%	-0.31%	-2.39%

	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	-8.34%	-9.50%	-12.59%
Cumulative performance of benchmark in percent ²	-6.88%	-7.61%	-12.32%

¹ Distribution in performance included

² Bloomberg Barclays Global Aggregate Ex-Securitized (TR) Index

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (EUR) A ¹	-11.88%	2.00%	-0.89%
Percent change in asset value vs previous year (EUR) B	-11.88%	2.00%	-0.89%
Percent change in asset value vs previous year (EUR) I1	-11.43%	2.54%	-0.27%
Percent change in asset value vs previous year (USD) I1	-16.93%	-4.68%	8.69%
Percent change in asset value vs previous year (EUR) C	-11.47%	2.47%	-0.44%
Percent change in asset value vs previous year (EUR) IM	-11.02%	3.01%	0.18%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	-11.88%	-10.11%	-10.91%
Cumulative performance of benchmark in percent ²	-11.39%	-9.51%	-8.84%

¹ Distribution in performance included

² Bloomberg Barclays Global Aggregate Ex-Securitized (TR) Index

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 30.04.2023

	30.04.2023
Assets	EUR
Bank balance	
Current account balance	4,300.75
Transferable securities	
Investment fund units	69,566,190.75
Other assets	24.13
Total assets	69,570,515.63
Liabilities	-34,810.67
Net assets	69,535,704.96

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	EUR
Earnings from cash in banks	85.47
Earnings from transferable securities	
Units of other investment undertakings	2,289,009.04
Other earnings	0.01
Buying into current earnings with the issue of units	-50,212.78
Total earnings	2,238,881.74
	30.04.2023
Expenses	EUR
Ongoing remuneration as specified by internal regulations	419,096.90
thereof management fees	401,752.90
thereof depositary fees	6,414.70
thereof other remuneration as specified by internal regulations	10,929.30
Other expenses	54,757.64
Adjustment of current earnings with the redemption of units	-30,579.97
Total expenses	443,274.57
Net earnings	1,795,607.17
Capital gains and capital losses realized	-995,524.19
Profit or loss realized	800,082.98
Capital gains and capital losses not realized	-6,854,340.09
Net profit / loss	-6,054,257.11

Distribution of profit

	30.04.2023
	EUR
Net earnings of the period	1,795,607.17
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	41.10
Net earnings available for distribution	1,795,648.27
Net earnings provided for distribution to investors	230,610.18
Net earnings retained for reinvestment	1,564,982.96
Balance carried forward into new year (Net earnings)	55.13
Realized capital gains of the period	-995,524.19
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	24.23
Realized capital gains available for distribution	-995,499.96
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-995,524.19
Balance carried forward into new year (Realized capital gains)	24.23

Change in net assets

	30.04.2023
	EUR
Net assets at the beginning of the period under review	79,449,777.36
Distributions	-133,954.30
Balance from unit movements	-3,725,860.99
Net profit / loss	-6,054,257.11
Net assets at the end of the period under review	69,535,704.96

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Sustainable Bond Fund Global (EUR) A	
Number of units outstanding at the beginning of the period	8,008.470
Number of units issued	2,540.000
Number of units redeemed	-911.605
Number of units outstanding at the end of the period	9,636.865
LGT Sustainable Bond Fund Global (EUR) B	
Number of units outstanding at the beginning of the period	7,499.724
Number of units issued	645.590
Number of units redeemed	-1,132.680
Number of units outstanding at the end of the period	7,012.634

30.04.2023
Number

LGT Sustainable Bond Fund Global (EUR) I1	
Number of units outstanding at the beginning of the period	21,565.515
Number of units issued	4,602.763
Number of units redeemed	-955.620
Number of units outstanding at the end of the period	25,212.658

30.04.2023
Number

LGT Sustainable Bond Fund Global (USD) I1	
Number of units outstanding at the beginning of the period	25,589.223
Number of units issued	0.000
Number of units redeemed	-10,835.862
Number of units outstanding at the end of the period	14,753.361

30.04.2023
Number

LGT Sustainable Bond Fund Global (EUR) C	
Number of units outstanding at the beginning of the period	566.820
Number of units issued	145.000
Number of units redeemed	-37.820
Number of units outstanding at the end of the period	674.000

30.04.2023
Number

LGT Sustainable Bond Fund Global (EUR) IM	
Number of units outstanding at the beginning of the period	130.368
Number of units issued	286.000
Number of units redeemed	-8.000
Number of units outstanding at the end of the period	408.368

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTJK63							
LGT Sustainable Bond Global Sub-Fd A (EUR)		50,361	8,715	9,897	49,179	69,566,190.75	100.04
Total Investment fund units						69,566,190.75	100.04
Total Securities						69,566,190.75	100.04
Total Securities						69,566,190.75	100.04
Current account balance						4,300.75	0.01
Other assets						24.13	0.00
Total assets as of 30.04.2023						69,570,515.63	100.05
Liabilities						-34,810.67	-0.05
Net assets as of 30.04.2023						69,535,704.96	100.00

Derivative financial instruments

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
06.07.2022	USD	EUR	10,929,202.52	10,521,028.69

- 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 Sustainable Bond Fund Global Hedged UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) B	15,747,676	17,785,583	22,171,218
Units outstanding at the end of the period (USD) B	5,635	6,254	7,309
Net asset value per unit at the end of the period (USD) B	2,794.68	2,844.07	3,033.55
Net asset value per unit at the beginning of the period (USD) B	2,844.07	3,033.55	3,034.92
Percent change in asset value vs previous year (USD) B	-1.74%	-6.25%	-0.05%
Net asset value (CHF) B	12,960,411	17,150,757	21,386,635
Units outstanding at the end of the period (CHF) B	14,061	17,605	20,311
Net asset value per unit at the end of the period (CHF) B	921.76	974.21	1,052.95
Net asset value per unit at the beginning of the period (CHF) B	974.21	1,052.95	1,067.36
Percent change in asset value vs previous year (CHF) B	-5.38%	-7.48%	-1.35%
Net asset value (EUR) B	8,230,611	10,361,032	12,016,603
Units outstanding at the end of the period (EUR) B	8,433	10,139	10,914
Net asset value per unit at the end of the period (EUR) B	975.98	1,021.86	1,100.99
Net asset value per unit at the beginning of the period (EUR) B	1,021.86	1,100.99	1,112.42
Percent change in asset value vs previous year (EUR) B	-4.49%	-7.19%	-1.03%
Net asset value (GBP) B	728,987	957,208	2,190,613
Units outstanding at the end of the period (GBP) B	783	998	2,138
Net asset value per unit at the end of the period (GBP) B	930.75	958.91	1,024.71
Net asset value per unit at the beginning of the period (GBP) B	958.91	1,024.71	1,028.69
Percent change in asset value vs previous year (GBP) B	-2.94%	-6.42%	-0.39%
Net asset value (EUR) I1	22,725,369	19,903,981	21,340,458
Units outstanding at the end of the period (EUR) I1	21,906	18,419	18,419
Net asset value per unit at the end of the period (EUR) I1	1,037.41	1,080.63	1,158.62
Net asset value per unit at the beginning of the period (EUR) I1	1,080.63	1,158.62	1,163.71
Percent change in asset value vs previous year (EUR) I1	-4.00%	-6.73%	-0.44%
Net asset value (USD) C	152,172	1,179,292	6,194,040
Units outstanding at the end of the period (USD) C	137	1,048	5,184
Net asset value per unit at the end of the period (USD) C	1,110.74	1,125.28	1,194.84
Net asset value per unit at the beginning of the period (USD) C	1,125.28	1,194.84	1,190.02
Percent change in asset value vs previous year (USD) C	-1.29%	-5.82%	0.41%
Net asset value (CHF) C	16,753,764	16,235,644	13,488,305
Units outstanding at the end of the period (CHF) C	18,512	17,053	13,164
Net asset value per unit at the end of the period (CHF) C	905.02	952.07	1,024.60
Net asset value per unit at the beginning of the period (CHF) C	952.07	1,024.60	1,034.08
Percent change in asset value vs previous year (CHF) C	-4.94%	-7.08%	-0.92%

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (EUR) C	573,885	1,176,886	1,141,478
Units outstanding at the end of the period (EUR) C	607	1,194	1,080
Net asset value per unit at the end of the period (EUR) C	945.44	985.67	1,056.92
Net asset value per unit at the beginning of the period (EUR) C	985.67	1,056.92	1,063.36
Percent change in asset value vs previous year (EUR) C	-4.08%	-6.74%	-0.61%
	1 year	2 years	3 years
Cumulative performance of fund in percent (USD) B	-1.74%	-7.87%	-7.92%
Cumulative performance of benchmark in percent ¹	-0.64%	-7.10%	-6.99%

¹ Bloomberg Barclays Global Aggregate Ex-Securitized (Hedged) (TR) Index

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (USD) B	-10.99%	-1.97%	6.14%
Percent change in asset value vs previous year (CHF) B	-13.44%	-3.18%	4.01%
Percent change in asset value vs previous year (EUR) B	-12.98%	-2.96%	4.47%
Percent change in asset value vs previous year (GBP) B	-11.74%	-2.23%	5.27%
Percent change in asset value vs previous year (EUR) I1	-12.55%	-2.41%	4.99%
Percent change in asset value vs previous year (USD) C	-10.59%	-1.52%	6.61%
Percent change in asset value vs previous year (CHF) C	-13.02%	-2.77%	4.49%
Percent change in asset value vs previous year (EUR) C	-12.61%	-2.48%	4.75%
	1 year	2 years	3 years
Cumulative performance of fund in percent (USD) B	-10.99%	-12.74%	-7.39%
Cumulative performance of benchmark in percent ¹	-11.18%	-12.45%	-7.35%

¹ Bloomberg Barclays Global Aggregate Ex-Securitized (Hedged) (TR) Index

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 30.04.2023

	30.04.2023
Assets	USD
Bank balance	
Current account balance	13,992.21
Transferable securities	
Investment fund units	85,180,678.86
Derivative financial instruments	-150,727.52
Other assets	61.25
Total assets	85,044,004.80
Liabilities	-51,280.63
Net assets	84,992,724.17

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	USD
Earnings from cash in banks	434.14
Buying into current earnings with the issue of units	-56,251.68
Total earnings	-55,817.54
	30.04.2023
Expenses	USD
Interest payable	31.34
Ongoing remuneration as specified by internal regulations	576,531.79
thereof management fees	544,485.64
thereof depositary fees	14,463.17
thereof other remuneration as specified by internal regulations	17,582.98
Hedge costs	25,400.19
Other expenses	58,475.47
Adjustment of current earnings with the redemption of units	-60,225.54
Total expenses	600,213.25
Net earnings	-656,030.79
Capital gains and capital losses realized	-640,386.64
Profit or loss realized	-1,296,417.43
Capital gains and capital losses not realized	2,195,793.24
Net profit / loss	899,375.81

Distribution of profit

	30.04.2023
	USD
Net earnings of the period	-656,030.79
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	0.00
Net earnings available for distribution	-656,030.79
Net earnings provided for distribution to investors	0.00
Net earnings retained for reinvestment	-656,030.79
Balance carried forward into new year (Net earnings)	0.00
Realized capital gains of the period	-640,386.64
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	-640,386.64
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-640,386.64
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

	30.04.2023
	USD
Net assets at the beginning of the period under review	87,737,844.67
Distributions	0.00
Balance from unit movements	-3,644,496.31
Net profit / loss	899,375.81
Net assets at the end of the period under review	84,992,724.17

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Sustainable Bond Fund Global Hedged (USD) B	
Number of units outstanding at the beginning of the period	6,253.561
Number of units issued	670.911
Number of units redeemed	-1,289.589
Number of units outstanding at the end of the period	5,634.883
LGT Sustainable Bond Fund Global Hedged (CHF) B	
Number of units outstanding at the beginning of the period	17,604.863
Number of units issued	91.000
Number of units redeemed	-3,635.321
Number of units outstanding at the end of the period	14,060.542

30.04.2023
Number

LGT Sustainable Bond Fund Global Hedged (EUR) B	
Number of units outstanding at the beginning of the period	10,139.389
Number of units issued	40.708
Number of units redeemed	-1,746.921
Number of units outstanding at the end of the period	8,433.176

30.04.2023
Number

LGT Sustainable Bond Fund Global Hedged (GBP) B	
Number of units outstanding at the beginning of the period	998.226
Number of units issued	0.000
Number of units redeemed	-215.000
Number of units outstanding at the end of the period	783.226

30.04.2023
Number

LGT Sustainable Bond Fund Global Hedged (EUR) I1	
Number of units outstanding at the beginning of the period	18,418.818
Number of units issued	8,599.000
Number of units redeemed	-5,112.000
Number of units outstanding at the end of the period	21,905.818

30.04.2023
Number

LGT Sustainable Bond Fund Global Hedged (USD) C	
Number of units outstanding at the beginning of the period	1,048.000
Number of units issued	0.000
Number of units redeemed	-911.000
Number of units outstanding at the end of the period	137.000

30.04.2023
Number

LGT Sustainable Bond Fund Global Hedged (CHF) C	
Number of units outstanding at the beginning of the period	17,053.000
Number of units issued	5,416.000
Number of units redeemed	-3,957.000
Number of units outstanding at the end of the period	18,512.000

30.04.2023
Number

LGT Sustainable Bond Fund Global Hedged (EUR) C	
Number of units outstanding at the beginning of the period	1,194.000
Number of units issued	0.000
Number of units redeemed	-587.000
Number of units outstanding at the end of the period	607.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTJP19							
LGT Sustainable Bond Global Hdg Sub-Fd A (USD)		67,981	17,013	20,360	64,634	85,180,678.86	100.22
Total Investment fund units						85,180,678.86	100.22
Total Securities						85,180,678.86	100.22
Total Securities						85,180,678.86	100.22
Current account balance						13,992.21	0.02
Derivative financial instruments						-150,727.52	-0.18
Other assets						61.25	0.00
Total assets as of 30.04.2023						85,044,004.80	100.06
Liabilities						-51,280.63	-0.06
Net assets as of 30.04.2023						84,992,724.17	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	47,757.77	USD	53,403.06	22.05.2023	LGT Bank AG	383.36	0.00
CHF	Purchase	16,661,932.80	USD	18,820,662.83	22.05.2023	LGT Bank AG	-55,428.77	-0.07
CHF	Purchase	13,228,112.60	USD	14,941,954.82	22.05.2023	LGT Bank AG	-44,005.58	-0.05
CHF	Purchase	26,250.51	USD	29,480.74	22.05.2023	LGT Bank AG	83.48	0.00
CHF	Purchase	1,804.54	USD	2,025.64	22.05.2023	LGT Bank AG	6.69	0.00
EUR	Purchase	8,294,796.25	USD	9,180,804.91	22.05.2023	LGT Bank AG	-14,067.97	-0.02
EUR	Purchase	22,850,177.81	USD	25,290,919.55	22.05.2023	LGT Bank AG	-38,753.90	-0.05
EUR	Purchase	577,008.13	USD	638,641.25	22.05.2023	LGT Bank AG	-978.60	0.00
GBP	Purchase	732,551.28	USD	916,992.31	22.05.2023	LGT Bank AG	3,795.35	0.00
CHF	Sale	6,311.97	USD	7,108.91	22.05.2023	LGT Bank AG	0.16	0.00
CHF	Sale	4,511.35	USD	5,063.86	22.05.2023	LGT Bank AG	-16.98	0.00
CHF	Sale	285,649.18	USD	322,355.84	22.05.2023	LGT Bank AG	648.04	0.00
CHF	Sale	905.19	USD	1,016.53	22.05.2023	LGT Bank AG	-2.93	0.00
CHF	Sale	4,513.25	USD	5,042.62	22.05.2023	LGT Bank AG	-40.36	0.00
EUR	Sale	6,015.37	USD	6,605.63	22.05.2023	LGT Bank AG	-42.07	0.00
EUR	Sale	96,998.00	USD	106,662.40	22.05.2023	LGT Bank AG	-531.93	0.00
EUR	Sale	239,649.64	USD	263,165.26	22.05.2023	LGT Bank AG	-1,676.11	0.00
GBP	Sale	7,401.49	USD	9,203.98	22.05.2023	LGT Bank AG	-99.40	0.00
Total open derivative financial instruments at the end of the period under review							-150,727.52	-0.18

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	CHF	USD	79,435.15	83,547.53
20.05.2022	CHF	USD	10,486.08	10,947.20
20.05.2022	CHF	USD	16,340,112.14	17,510,533.72
20.05.2022	CHF	USD	12,435.28	12,809.87
20.05.2022	CHF	USD	1,892.10	1,895.38
20.05.2022	CHF	USD	21,176.32	22,522.30
20.05.2022	CHF	USD	1,904.14	1,947.91
20.05.2022	CHF	USD	17,316,039.84	18,556,365.89
20.05.2022	CHF	USD	977.02	1,033.36
20.05.2022	EUR	USD	20,157,186.04	21,888,385.96
20.05.2022	EUR	USD	1,187,827.02	1,289,843.54
20.05.2022	EUR	USD	10,536,244.69	11,441,150.07
20.05.2022	GBP	USD	965,643.90	1,259,132.05
20.05.2022	USD	CHF	23,544.94	22,138.88
20.05.2022	USD	CHF	2,985.46	2,859.84
20.05.2022	USD	CHF	103,158.77	101,560.12

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	USD	CHF	3,895.65	3,808.28
20.05.2022	USD	CHF	7,558.53	7,530.96
20.05.2022	USD	CHF	215,733.71	211,898.61
20.05.2022	USD	CHF	17,028,861.63	17,059,513.58
20.05.2022	USD	CHF	16,039,020.91	16,067,891.15
20.05.2022	USD	CHF	232,998.61	228,856.59
20.05.2022	USD	CHF	29,096.43	28,646.69
20.05.2022	USD	CHF	26,603.90	25,827.12
20.05.2022	USD	CHF	25,163.75	23,926.25
20.05.2022	USD	EUR	113,004.87	104,638.50
20.05.2022	USD	EUR	20,463,630.97	19,686,032.68
20.05.2022	USD	EUR	224,327.79	206,290.76
20.05.2022	USD	EUR	112,859.92	106,970.55
20.05.2022	USD	EUR	26,904.61	25,837.37
20.05.2022	USD	EUR	15,860.09	15,032.46
20.05.2022	USD	EUR	278,915.68	264,862.60
20.05.2022	USD	EUR	1,219,119.95	1,172,794.56
20.05.2022	USD	EUR	10,519,906.12	10,120,159.81
20.05.2022	USD	EUR	188,116.66	178,638.46
20.05.2022	USD	GBP	14,673.28	11,739.13
20.05.2022	USD	GBP	1,165,671.63	953,904.77
21.06.2022	CHF	USD	17,059,513.58	17,056,665.12
21.06.2022	CHF	USD	38,621.18	40,252.28
21.06.2022	CHF	USD	16,067,891.15	16,065,208.26
21.06.2022	EUR	USD	1,172,794.56	1,220,954.20
21.06.2022	EUR	USD	19,686,032.68	20,494,419.93
21.06.2022	EUR	USD	10,120,159.81	10,535,734.05
21.06.2022	GBP	USD	953,904.77	1,165,774.65
21.06.2022	USD	CHF	5,844.83	5,675.46
21.06.2022	USD	CHF	3,782.20	3,793.48
21.06.2022	USD	CHF	1,967.16	1,894.94
21.06.2022	USD	CHF	16,636,101.00	16,589,519.92
21.06.2022	USD	CHF	93,742.17	90,125.78
21.06.2022	USD	CHF	1,913.61	1,873.58
21.06.2022	USD	CHF	174,627.13	170,017.32
21.06.2022	USD	CHF	15,960,363.25	15,915,674.23
21.06.2022	USD	CHF	190,467.85	185,439.88
21.06.2022	USD	CHF	6,898.87	6,633.55
21.06.2022	USD	CHF	194,386.60	194,428.00
21.06.2022	USD	CHF	993.14	949.77
21.06.2022	USD	EUR	179,919.57	167,812.72
21.06.2022	USD	EUR	20,512,846.05	19,686,032.68
21.06.2022	USD	EUR	12,907.57	12,023.58
21.06.2022	USD	EUR	10,209,572.75	9,798,054.46
21.06.2022	USD	EUR	48,326.99	45,845.55
21.06.2022	USD	EUR	116,420.22	108,447.08
21.06.2022	USD	EUR	1,209,523.36	1,160,770.98
21.06.2022	USD	GBP	13,028.33	10,389.66
21.06.2022	USD	GBP	1,115,478.79	919,679.11
21.06.2022	USD	GBP	29,777.39	23,836.00
20.07.2022	CHF	USD	27,471.00	28,301.42

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	CHF	USD	16,589,519.92	16,668,244.04
20.07.2022	CHF	USD	24,059.62	24,565.00
20.07.2022	CHF	USD	435,152.79	435,685.63
20.07.2022	CHF	USD	15,915,674.23	15,991,200.67
20.07.2022	CHF	USD	3,697.20	3,871.34
20.07.2022	CHF	USD	1,146,348.93	1,202,117.57
20.07.2022	CHF	USD	6,504.54	6,535.41
20.07.2022	CHF	USD	7,438.40	7,744.88
20.07.2022	CHF	USD	9,212.70	9,633.01
20.07.2022	CHF	USD	190,740.89	198,599.88
20.07.2022	CHF	USD	39,876.91	40,649.37
20.07.2022	CHF	USD	170,472.56	177,496.45
20.07.2022	EUR	USD	19,686,032.68	20,551,509.42
20.07.2022	EUR	USD	1,160,770.98	1,211,803.12
20.07.2022	EUR	USD	105,859.09	110,539.54
20.07.2022	EUR	USD	183,020.25	191,112.31
20.07.2022	EUR	USD	12,811.62	13,378.07
20.07.2022	EUR	USD	9,798,054.46	10,228,816.13
20.07.2022	GBP	USD	10,705.48	12,986.05
20.07.2022	GBP	USD	919,679.11	1,115,854.02
20.07.2022	USD	CHF	10,574.54	10,176.54
20.07.2022	USD	CHF	38,722.63	37,192.00
20.07.2022	USD	CHF	9,418.94	9,403.80
20.07.2022	USD	CHF	6,649.72	6,421.45
20.07.2022	USD	CHF	159,637.31	158,890.69
20.07.2022	USD	CHF	16,258,174.82	15,885,862.62
20.07.2022	USD	CHF	164,985.57	164,720.44
20.07.2022	USD	CHF	2,888.95	2,763.33
20.07.2022	USD	CHF	172,229.18	171,952.41
20.07.2022	USD	CHF	16,050,392.45	15,682,838.46
20.07.2022	USD	CHF	11,468.01	11,152.20
20.07.2022	USD	CHF	167,030.68	166,249.48
20.07.2022	USD	CHF	879,650.50	852,752.55
20.07.2022	USD	CHF	6,719.57	6,429.43
20.07.2022	USD	CHF	1,916.12	1,857.56
20.07.2022	USD	CHF	315,358.70	308,885.33
20.07.2022	USD	CHF	373,623.76	373,184.00
20.07.2022	USD	CHF	48,975.70	47,479.00
20.07.2022	USD	CHF	684,669.82	667,958.40
20.07.2022	USD	EUR	246,147.03	241,362.50
20.07.2022	USD	EUR	210,179.75	201,501.87
20.07.2022	USD	EUR	5,663,734.74	5,362,999.20
20.07.2022	USD	EUR	12,391.94	11,880.30
20.07.2022	USD	EUR	265,726.80	254,548.07
20.07.2022	USD	EUR	105,001.22	100,665.94
20.07.2022	USD	EUR	9,782,441.67	9,679,835.41
20.07.2022	USD	EUR	26,178.80	24,788.75
20.07.2022	USD	EUR	12,152.75	11,641.50
20.07.2022	USD	EUR	14,198,933.83	14,050,003.79
20.07.2022	USD	EUR	102,954.60	98,623.45
20.07.2022	USD	EUR	918,330.50	908,698.30

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	USD	GBP	1,091,493.58	913,460.19
20.07.2022	USD	GBP	20,324.55	16,924.40
22.08.2022	CHF	USD	22,571.76	23,642.33
22.08.2022	CHF	USD	15,682,838.46	16,091,432.10
22.08.2022	CHF	USD	1,860.36	1,893.64
22.08.2022	CHF	USD	8,519.94	8,912.37
22.08.2022	CHF	USD	13,027.84	13,591.08
22.08.2022	CHF	USD	23,452.25	24,421.85
22.08.2022	CHF	USD	15,885,862.62	16,299,745.76
22.08.2022	CHF	USD	161,072.19	167,368.94
22.08.2022	CHF	USD	28,343.70	29,780.05
22.08.2022	CHF	USD	170,381.46	177,042.14
22.08.2022	EUR	USD	908,698.30	920,695.84
22.08.2022	EUR	USD	14,050,003.79	14,235,505.99
22.08.2022	EUR	USD	147,838.74	149,860.14
22.08.2022	EUR	USD	10,030.82	10,167.97
22.08.2022	EUR	USD	98,660.98	100,009.97
22.08.2022	EUR	USD	9,679,835.41	9,807,638.28
22.08.2022	GBP	USD	913,460.19	1,092,477.38
22.08.2022	GBP	USD	10,442.72	12,574.16
22.08.2022	USD	CHF	16,779,242.70	15,842,960.96
22.08.2022	USD	CHF	6,895.36	6,583.43
22.08.2022	USD	CHF	1,989.85	1,891.42
22.08.2022	USD	CHF	970.75	930.56
22.08.2022	USD	CHF	17,027,452.09	16,077,320.26
22.08.2022	USD	CHF	1,902.98	1,858.02
22.08.2022	USD	CHF	23,129.30	21,715.68
22.08.2022	USD	CHF	39,373.47	38,052.10
22.08.2022	USD	CHF	996.65	949.04
22.08.2022	USD	CHF	1,946.73	1,874.10
22.08.2022	USD	CHF	2,957.49	2,845.32
22.08.2022	USD	CHF	972.67	949.69
22.08.2022	USD	EUR	14,542,850.10	14,197,842.53
22.08.2022	USD	EUR	941,054.24	918,729.12
22.08.2022	USD	EUR	10,016,113.85	9,778,496.39
22.08.2022	USD	GBP	1,119,308.38	923,902.91
20.09.2022	CHF	USD	7,469.44	7,774.53
20.09.2022	CHF	USD	931.08	961.34
20.09.2022	CHF	USD	1,845.86	1,875.96
20.09.2022	CHF	USD	16,077,320.26	17,067,798.76
20.09.2022	CHF	USD	15,842,960.96	16,819,001.24
20.09.2022	CHF	USD	14,912.16	15,508.33
20.09.2022	CHF	USD	40,533.24	41,231.41
20.09.2022	CHF	USD	6,427.82	6,689.74
20.09.2022	CHF	USD	14,741.12	15,033.49
20.09.2022	CHF	USD	18,806.20	19,752.79
20.09.2022	EUR	USD	9,778,496.39	10,037,274.52
20.09.2022	EUR	USD	14,197,842.53	14,573,574.23
20.09.2022	EUR	USD	918,729.12	943,042.37
20.09.2022	GBP	USD	923,902.91	1,119,999.45
20.09.2022	USD	CHF	165,621.32	162,054.33

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2022	USD	CHF	955.63	918.26
20.09.2022	USD	CHF	16,465,954.12	15,823,781.91
20.09.2022	USD	CHF	8,841.33	8,461.08
20.09.2022	USD	CHF	25,872.73	25,458.84
20.09.2022	USD	CHF	1,874.07	1,842.42
20.09.2022	USD	CHF	6,802.40	6,535.76
20.09.2022	USD	CHF	1,938.45	1,864.02
20.09.2022	USD	CHF	16,104,564.27	15,476,486.26
20.09.2022	USD	CHF	185,935.60	178,961.53
20.09.2022	USD	CHF	183,112.03	176,243.86
20.09.2022	USD	CHF	166,935.15	163,339.87
20.09.2022	USD	EUR	142,179.19	141,717.62
20.09.2022	USD	EUR	900,612.14	899,622.56
20.09.2022	USD	EUR	13,918,389.92	13,903,096.51
20.09.2022	USD	EUR	9,205.57	9,175.68
20.09.2022	USD	EUR	98,982.32	98,660.98
20.09.2022	USD	EUR	152,925.41	153,028.40
20.09.2022	USD	EUR	9,581,127.80	9,570,600.14
20.09.2022	USD	EUR	109,161.75	109,235.27
20.09.2022	USD	EUR	9,924.20	9,930.88
20.09.2022	USD	GBP	1,040,235.63	902,355.68
20.09.2022	USD	GBP	12,328.55	10,598.43
20.09.2022	USD	GBP	12,553.87	10,948.80
20.10.2022	CHF	USD	85,057.30	86,805.83
20.10.2022	CHF	USD	15,823,781.91	16,508,591.29
20.10.2022	CHF	USD	194,147.70	197,263.08
20.10.2022	CHF	USD	7,105.20	7,108.35
20.10.2022	CHF	USD	15,476,486.26	16,146,265.65
20.10.2022	CHF	USD	15,199.02	15,377.29
20.10.2022	CHF	USD	1,213,283.22	1,233,805.10
20.10.2022	CHF	USD	211,981.73	215,383.28
20.10.2022	CHF	USD	14,555.20	15,117.92
20.10.2022	CHF	USD	9,113.90	9,466.74
20.10.2022	EUR	USD	172,323.30	170,021.58
20.10.2022	EUR	USD	899,622.56	902,755.95
20.10.2022	EUR	USD	8,534.04	8,420.05
20.10.2022	EUR	USD	13,903,096.51	13,951,521.00
20.10.2022	EUR	USD	9,570,600.14	9,603,934.54
20.10.2022	EUR	USD	117,045.65	115,482.27
20.10.2022	GBP	USD	902,355.68	1,041,090.16
20.10.2022	USD	CHF	173,138.49	173,069.75
20.10.2022	USD	CHF	1,820.40	1,800.60
20.10.2022	USD	CHF	6,626.42	6,379.73
20.10.2022	USD	CHF	10,185.03	9,979.42
20.10.2022	USD	CHF	238,915.52	234,066.25
20.10.2022	USD	CHF	922.14	903.60
20.10.2022	USD	CHF	4,512.62	4,459.20
20.10.2022	USD	CHF	14,875,549.68	14,933,564.32
20.10.2022	USD	CHF	234,475.90	229,716.74
20.10.2022	USD	CHF	16,523,535.76	16,587,977.55
20.10.2022	USD	CHF	4,747.90	4,557.95

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	USD	CHF	191,359.44	191,283.47
20.10.2022	USD	CHF	160,398.16	158,743.33
20.10.2022	USD	CHF	163,418.17	161,732.18
20.10.2022	USD	CHF	952.79	913.08
20.10.2022	USD	CHF	182,318.04	175,539.82
20.10.2022	USD	CHF	182,821.38	176,024.45
20.10.2022	USD	EUR	8,160.85	8,447.40
20.10.2022	USD	EUR	8,891,635.94	9,149,656.25
20.10.2022	USD	EUR	956.30	972.78
20.10.2022	USD	EUR	140,252.68	145,177.39
20.10.2022	USD	EUR	189,796.18	188,860.00
20.10.2022	USD	EUR	73,448.30	74,783.41
20.10.2022	USD	EUR	101,125.44	104,202.76
20.10.2022	USD	EUR	20,837.86	20,808.48
20.10.2022	USD	EUR	97,181.20	100,593.53
20.10.2022	USD	EUR	107,573.21	107,392.04
20.10.2022	USD	EUR	7,322.08	7,544.90
20.10.2022	USD	EUR	153,153.26	152,895.33
20.10.2022	USD	EUR	645,255.84	663,980.08
20.10.2022	USD	EUR	13,041,742.67	13,420,192.09
20.10.2022	USD	EUR	8,392.08	8,364.42
20.10.2022	USD	EUR	197,369.86	204,791.93
20.10.2022	USD	EUR	9,783.42	10,151.32
20.10.2022	USD	EUR	136,302.94	141,428.60
20.10.2022	USD	EUR	8,422.36	8,616.42
20.10.2022	USD	EUR	147,863.48	152,363.07
20.10.2022	USD	GBP	13,186.50	12,233.45
20.10.2022	USD	GBP	13,050.85	11,970.68
20.10.2022	USD	GBP	986,164.19	878,151.55
21.11.2022	CHF	USD	193,301.70	195,753.12
21.11.2022	CHF	USD	30,786.70	30,703.59
21.11.2022	CHF	USD	32,694.68	32,979.89
21.11.2022	CHF	USD	74,459.28	75,330.32
21.11.2022	CHF	USD	146,058.21	147,910.49
21.11.2022	CHF	USD	14,933,564.32	14,925,400.13
21.11.2022	CHF	USD	76,553.76	76,745.09
21.11.2022	CHF	USD	442,573.38	442,680.95
21.11.2022	CHF	USD	1,778.12	1,800.67
21.11.2022	CHF	USD	16,587,977.55	16,578,908.89
21.11.2022	EUR	USD	7,631.54	7,642.63
21.11.2022	EUR	USD	137,122.00	135,779.99
21.11.2022	EUR	USD	2,117,325.00	2,096,602.74
21.11.2022	EUR	USD	9,149,656.25	8,913,430.42
21.11.2022	EUR	USD	13,420,192.09	13,073,709.57
21.11.2022	EUR	USD	2,117,325.00	2,096,602.74
21.11.2022	EUR	USD	103,866.66	104,017.58
21.11.2022	EUR	USD	663,980.08	646,837.44
21.11.2022	EUR	USD	154,359.09	154,583.37
21.11.2022	GBP	USD	8,866.09	10,255.03
21.11.2022	GBP	USD	878,151.55	986,968.58
21.11.2022	USD	CHF	18,228,551.28	17,236,918.09

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.11.2022	USD	CHF	1,759.08	1,763.54
21.11.2022	USD	CHF	59,060.26	58,867.90
21.11.2022	USD	CHF	4,386.03	4,398.10
21.11.2022	USD	CHF	2,677.03	2,670.48
21.11.2022	USD	CHF	883.55	883.38
21.11.2022	USD	CHF	273,239.62	272,571.00
21.11.2022	USD	CHF	1,761.20	1,758.02
21.11.2022	USD	CHF	6,157.17	6,230.21
21.11.2022	USD	CHF	6,303.56	6,267.52
21.11.2022	USD	CHF	5,319.42	5,285.34
21.11.2022	USD	CHF	1,029,310.60	1,027,162.43
21.11.2022	USD	CHF	173,458.82	173,065.59
21.11.2022	USD	CHF	143,430.84	143,825.71
21.11.2022	USD	CHF	899.72	884.90
21.11.2022	USD	CHF	14,358,286.26	13,577,195.49
21.11.2022	USD	EUR	69,232.72	71,070.75
21.11.2022	USD	EUR	653,430.70	632,678.83
21.11.2022	USD	EUR	18,396,155.44	17,811,924.32
21.11.2022	USD	EUR	31,894.19	32,275.95
21.11.2022	USD	EUR	133,065.22	134,398.86
21.11.2022	USD	EUR	92,194.54	93,118.56
21.11.2022	USD	EUR	9,267,193.95	8,972,883.38
21.11.2022	USD	EUR	118,628.65	116,450.22
21.11.2022	USD	EUR	6,590.78	6,656.84
21.11.2022	USD	GBP	11,024.24	9,634.94
21.11.2022	USD	GBP	1,033,118.13	877,382.70
20.12.2022	CHF	USD	17,236,918.09	18,288,352.02
20.12.2022	CHF	USD	8,174.52	8,719.79
20.12.2022	CHF	USD	141,730.23	150,444.26
20.12.2022	CHF	USD	177,189.63	187,998.01
20.12.2022	CHF	USD	12,808.88	13,670.27
20.12.2022	CHF	USD	8,086.59	8,583.78
20.12.2022	CHF	USD	5,440.80	5,771.15
20.12.2022	CHF	USD	146,918.49	155,581.58
20.12.2022	CHF	USD	10,844.28	11,521.05
20.12.2022	CHF	USD	22,443.25	23,834.52
20.12.2022	CHF	USD	195,610.46	207,144.69
20.12.2022	CHF	USD	29,000.64	30,549.89
20.12.2022	CHF	USD	20,647.79	21,927.76
20.12.2022	CHF	USD	13,577,195.49	14,405,390.18
20.12.2022	EUR	USD	8,972,883.38	9,288,091.80
20.12.2022	EUR	USD	1,004,832.72	1,059,569.98
20.12.2022	EUR	USD	17,811,924.32	18,437,639.41
20.12.2022	EUR	USD	7,515.78	7,833.88
20.12.2022	EUR	USD	94,815.46	98,146.23
20.12.2022	EUR	USD	6,815.12	7,054.53
20.12.2022	EUR	USD	184,191.02	194,224.64
20.12.2022	EUR	USD	211,713.81	220,674.39
20.12.2022	EUR	USD	632,678.83	654,904.20
20.12.2022	EUR	USD	105,020.96	109,465.87
20.12.2022	EUR	USD	201,392.86	208,467.59

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2022	GBP	USD	9,712.80	11,446.12
20.12.2022	GBP	USD	8,359.34	10,282.47
20.12.2022	GBP	USD	10,832.00	13,108.97
20.12.2022	GBP	USD	877,382.70	1,033,957.78
20.12.2022	USD	CHF	18,997,859.86	17,597,717.59
20.12.2022	USD	CHF	52,234.98	49,719.45
20.12.2022	USD	CHF	31,532.12	29,566.16
20.12.2022	USD	CHF	4,773.20	4,531.35
20.12.2022	USD	CHF	953.34	897.73
20.12.2022	USD	CHF	19,236.28	18,136.00
20.12.2022	USD	CHF	4,870.31	4,557.50
20.12.2022	USD	CHF	6,720.30	6,325.83
20.12.2022	USD	CHF	5,654.65	5,407.50
20.12.2022	USD	CHF	2,858.80	2,694.57
20.12.2022	USD	CHF	8,583.38	8,086.59
20.12.2022	USD	CHF	13,540.65	12,715.92
20.12.2022	USD	CHF	5,838.83	5,480.22
20.12.2022	USD	CHF	14,937,145.69	13,836,278.05
20.12.2022	USD	CHF	4,757.54	4,510.25
20.12.2022	USD	CHF	2,950.93	2,751.33
20.12.2022	USD	CHF	1,923.56	1,816.54
20.12.2022	USD	CHF	1,937.64	1,816.56
20.12.2022	USD	EUR	4,017.18	3,869.72
20.12.2022	USD	EUR	20,650,730.02	19,414,054.73
20.12.2022	USD	EUR	2,991.98	2,890.23
20.12.2022	USD	EUR	9,749,831.49	9,165,959.85
20.12.2022	USD	EUR	688,224.25	647,009.73
20.12.2022	USD	GBP	99,488.25	82,872.90
20.12.2022	USD	GBP	1,020,539.24	823,413.94
20.01.2023	CHF	USD	73,735.11	79,959.22
20.01.2023	CHF	USD	911.59	973.00
20.01.2023	CHF	USD	17,980.00	19,311.55
20.01.2023	CHF	USD	24,175.80	26,350.82
20.01.2023	CHF	USD	17,597,717.59	19,083,170.68
20.01.2023	CHF	USD	13,836,278.05	15,004,221.67
20.01.2023	CHF	USD	110,819.31	120,184.18
20.01.2023	CHF	USD	15,285.89	16,475.08
20.01.2023	CHF	USD	4,540.05	4,881.41
20.01.2023	EUR	USD	647,009.73	690,200.22
20.01.2023	EUR	USD	198,710.14	214,822.55
20.01.2023	EUR	USD	14,487.00	15,661.68
20.01.2023	EUR	USD	3,395,733.00	3,671,076.01
20.01.2023	EUR	USD	19,414,054.73	20,710,020.54
20.01.2023	EUR	USD	9,165,959.85	9,777,824.33
20.01.2023	GBP	USD	8,779.27	10,674.26
20.01.2023	GBP	USD	823,413.94	1,021,938.22
20.01.2023	USD	CHF	6,909.74	6,372.17
20.01.2023	USD	CHF	13,815.88	12,775.56
20.01.2023	USD	CHF	14,779,342.39	13,685,671.05
20.01.2023	USD	CHF	163,081.61	150,606.03
20.01.2023	USD	CHF	202,125.90	186,663.47

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.01.2023	USD	CHF	18,439,148.13	17,074,651.17
20.01.2023	USD	CHF	9,791.55	9,038.30
20.01.2023	USD	CHF	7,816.50	7,207.76
20.01.2023	USD	CHF	1,951.82	1,790.80
20.01.2023	USD	CHF	983.52	912.56
20.01.2023	USD	CHF	576,423.79	536,703.00
20.01.2023	USD	CHF	6,806.21	6,318.76
20.01.2023	USD	CHF	2,942.46	2,732.76
20.01.2023	USD	EUR	1,964.44	1,859.00
20.01.2023	USD	EUR	8,139.13	7,653.18
20.01.2023	USD	EUR	24,427,923.58	22,555,792.78
20.01.2023	USD	EUR	692,423.14	639,356.55
20.01.2023	USD	EUR	280,604.12	263,086.26
20.01.2023	USD	EUR	9,803,769.11	9,052,418.38
20.01.2023	USD	EUR	217,959.51	204,105.83
20.01.2023	USD	EUR	118,773.86	111,682.47
20.01.2023	USD	GBP	992,778.28	812,753.40
20.01.2023	USD	GBP	10,141.61	8,425.98
20.01.2023	USD	GBP	13,379.29	11,013.83
21.02.2023	CHF	USD	177,607.08	194,333.56
21.02.2023	CHF	USD	7,249.68	7,874.53
21.02.2023	CHF	USD	6,362.93	6,900.63
21.02.2023	CHF	USD	78,173.14	84,779.22
21.02.2023	CHF	USD	17,199.56	18,680.37
21.02.2023	CHF	USD	93,378.77	101,389.67
21.02.2023	CHF	USD	3,619.88	3,942.46
21.02.2023	CHF	USD	227,292.80	248,698.53
21.02.2023	CHF	USD	13,685,671.05	14,831,573.23
21.02.2023	CHF	USD	17,074,651.17	18,504,312.89
21.02.2023	EUR	USD	7,763.10	8,426.88
21.02.2023	EUR	USD	9,052,418.38	9,826,445.41
21.02.2023	EUR	USD	639,356.55	694,024.73
21.02.2023	EUR	USD	107,703.58	116,912.77
21.02.2023	EUR	USD	22,555,792.78	24,484,425.84
21.02.2023	GBP	USD	812,753.40	993,621.92
21.02.2023	USD	CHF	10,065.75	9,259.90
21.02.2023	USD	CHF	2,949.40	2,715.72
21.02.2023	USD	CHF	25,609.85	23,605.14
21.02.2023	USD	CHF	18,930,600.45	17,440,762.19
21.02.2023	USD	CHF	1,968.64	1,813.18
21.02.2023	USD	CHF	1,964.73	1,813.02
21.02.2023	USD	CHF	1,982.37	1,819.76
21.02.2023	USD	CHF	4,981.72	4,553.15
21.02.2023	USD	CHF	24,680.12	22,704.25
21.02.2023	USD	CHF	5,877.77	5,427.42
21.02.2023	USD	CHF	15,028,454.56	13,845,715.19
21.02.2023	USD	CHF	2,957.72	2,714.10
21.02.2023	USD	CHF	9,048.34	8,303.04
21.02.2023	USD	EUR	9,077,032.76	8,468,961.34
21.02.2023	USD	EUR	617,445.65	567,283.60
21.02.2023	USD	EUR	134,861.81	123,877.02

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.02.2023	USD	EUR	24,175,298.70	22,555,792.78
21.02.2023	USD	EUR	612,626.79	571,586.85
21.02.2023	USD	EUR	82,106.04	75,532.80
21.02.2023	USD	GBP	874,417.15	720,396.40
21.02.2023	USD	GBP	114,509.01	92,357.00
20.03.2023	CHF	USD	13,845,715.19	15,074,120.33
20.03.2023	CHF	USD	17,440,762.19	18,988,123.35
20.03.2023	CHF	USD	901.43	981.41
20.03.2023	CHF	USD	61,927.50	66,792.03
20.03.2023	CHF	USD	93,686.25	99,767.26
20.03.2023	CHF	USD	892.93	972.26
20.03.2023	CHF	USD	5,362.20	5,718.41
20.03.2023	CHF	USD	7,149.36	7,679.89
20.03.2023	CHF	USD	12,471.90	13,268.71
20.03.2023	EUR	USD	24,970.61	26,512.89
20.03.2023	EUR	USD	22,555,792.78	24,220,071.95
20.03.2023	EUR	USD	8,468,961.34	9,093,843.65
20.03.2023	EUR	USD	571,586.85	613,761.39
20.03.2023	EUR	USD	13,991.91	14,941.47
20.03.2023	GBP	USD	720,396.40	874,956.01
20.03.2023	USD	CHF	18,831,742.21	17,172,665.72
20.03.2023	USD	CHF	5,709.43	5,344.38
20.03.2023	USD	CHF	6,637.86	6,228.25
20.03.2023	USD	CHF	5,718.14	5,362.20
20.03.2023	USD	CHF	21,797.58	20,489.55
20.03.2023	USD	CHF	14,863,303.85	13,553,846.78
20.03.2023	USD	CHF	7,677.08	7,149.60
20.03.2023	USD	CHF	193,066.07	181,073.19
20.03.2023	USD	CHF	156,739.16	143,911.78
20.03.2023	USD	CHF	981.78	901.43
20.03.2023	USD	CHF	972.21	892.93
20.03.2023	USD	CHF	9,773.24	8,976.24
20.03.2023	USD	CHF	986.65	914.83
20.03.2023	USD	CHF	1,935.91	1,795.00
20.03.2023	USD	CHF	19,084.14	17,850.20
20.03.2023	USD	CHF	4,850.61	4,487.45
20.03.2023	USD	CHF	147,609.71	138,065.56
20.03.2023	USD	CHF	19,094.81	17,851.20
20.03.2023	USD	CHF	5,836.82	5,389.26
20.03.2023	USD	CHF	191,331.80	175,673.40
20.03.2023	USD	EUR	23,944,604.53	22,325,971.59
20.03.2023	USD	EUR	7,524.78	7,095.06
20.03.2023	USD	EUR	118,800.32	112,015.96
20.03.2023	USD	EUR	9,004,611.22	8,395,907.90
20.03.2023	USD	EUR	605,417.44	564,491.79
20.03.2023	USD	EUR	243,876.13	229,821.19
20.03.2023	USD	GBP	867,110.50	713,142.94
20.03.2023	USD	GBP	8,689.01	7,253.46
20.04.2023	CHF	USD	13,553,846.78	14,923,051.70
20.04.2023	CHF	USD	60,543.21	65,736.46
20.04.2023	CHF	USD	2,707.05	2,970.49

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.04.2023	CHF	USD	163,302.55	179,380.61
20.04.2023	CHF	USD	219,580.61	241,199.57
20.04.2023	CHF	USD	82,857.60	91,015.40
20.04.2023	CHF	USD	1,822.44	2,017.40
20.04.2023	CHF	USD	58,082.56	64,111.69
20.04.2023	CHF	USD	17,172,665.72	18,907,442.47
20.04.2023	EUR	USD	5,815.06	6,306.17
20.04.2023	EUR	USD	230,887.32	252,349.45
20.04.2023	EUR	USD	293,318.90	315,090.50
20.04.2023	EUR	USD	97,753.97	105,009.76
20.04.2023	EUR	USD	6,701.28	7,198.68
20.04.2023	EUR	USD	8,395,907.90	9,025,726.93
20.04.2023	EUR	USD	22,325,971.59	24,000,754.35
20.04.2023	EUR	USD	564,491.79	606,837.14
20.04.2023	GBP	USD	7,887.09	9,809.88
20.04.2023	GBP	USD	11,521.25	14,007.97
20.04.2023	GBP	USD	713,142.94	867,907.79
20.04.2023	USD	CHF	171,841.74	154,099.25
20.04.2023	USD	CHF	121,209.57	108,694.80
20.04.2023	USD	CHF	50,671.40	46,806.24
20.04.2023	USD	CHF	144,058.94	129,185.00
20.04.2023	USD	CHF	28,702.13	26,158.00
20.04.2023	USD	CHF	1,984.12	1,813.58
20.04.2023	USD	CHF	692,296.08	633,846.21
20.04.2023	USD	CHF	18,750,768.40	16,661,932.80
20.04.2023	USD	CHF	8,013.59	7,260.32
20.04.2023	USD	CHF	15,840.24	14,437.60
20.04.2023	USD	CHF	3,897.80	3,600.48
20.04.2023	USD	CHF	14,886,464.78	13,228,112.60
20.04.2023	USD	CHF	319,438.80	288,610.08
20.04.2023	USD	CHF	2,016.22	1,821.64
20.04.2023	USD	CHF	8,923.40	8,136.99
20.04.2023	USD	CHF	983.09	892.93
20.04.2023	USD	EUR	637,363.18	577,008.13
20.04.2023	USD	EUR	9,162,431.94	8,294,796.25
20.04.2023	USD	EUR	213,499.20	197,894.25
20.04.2023	USD	EUR	25,240,306.41	22,850,177.81
20.04.2023	USD	EUR	1,061.08	971.37
20.04.2023	USD	GBP	916,275.14	732,551.28

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 Sustainable Equity Fund Europe UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value B	58,057,739	66,047,142	68,651,694
Units outstanding at the end of the period B	38,308	44,853	45,809
Net asset value per unit at the end of the period B	1,515.55	1,472.53	1,498.65
Net asset value per unit at the beginning of the period B	1,472.53	1,498.65	1,134.88
Percent change in asset value vs previous year B	2.92%	-1.74%	32.05%
Net asset value C	5,093,262	12,977,043	8,289,413
Units outstanding at the end of the period C	3,149	8,324	5,266
Net asset value per unit at the end of the period C	1,617.42	1,558.99	1,574.00
Net asset value per unit at the beginning of the period C	1,558.99	1,574.00	1,182.47
Percent change in asset value vs previous year C	3.75%	-0.95%	33.11%
Net asset value IM	908,219	870,707	7,730,408
Units outstanding at the end of the period IM	497	498	4,413
Net asset value per unit at the end of the period IM	1,826.84	1,747.88	1,751.70
Net asset value per unit at the beginning of the period IM	1,747.88	1,751.70	1,304.75
Percent change in asset value vs previous year IM	4.52%	-0.22%	34.26%
	1 year	2 years	3 years
Cumulative performance of fund in percent B	2.92%	1.13%	33.54%
Cumulative performance of benchmark in percent ¹	7.06%	13.99%	48.37%

¹ MSCI Europe (NR) Index

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year B	-13.89%	17.24%	-0.31%
Percent change in asset value vs previous year C	-13.20%	18.18%	0.49%
Percent change in asset value vs previous year IM	-12.55%	19.10%	1.36%
	1 year	2 years	3 years
Cumulative performance of fund in percent B	-13.89%	0.96%	0.64%
Cumulative performance of benchmark in percent ¹	-9.49%	13.25%	9.49%

¹ MSCI Europe (NR) Index

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 30.04.2023

	30.04.2023
Assets	EUR
Bank balance	
Current account balance	10,916.65
Transferable securities	
Investment fund units	64,125,201.49
Other assets	24.64
Total assets	64,136,142.78
Liabilities	-76,921.86
Net assets	64,059,220.92

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	EUR
Earnings from cash in banks	83.20
Buying into current earnings with the issue of units	-4,476.39
Total earnings	-4,393.19
	30.04.2023
Expenses	EUR
Ongoing remuneration as specified by internal regulations	952,427.49
thereof management fees	919,920.45
thereof depositary fees	14,763.25
thereof other remuneration as specified by internal regulations	17,743.79
Other expenses	31,375.02
Adjustment of current earnings with the redemption of units	-86,135.86
Total expenses	897,666.65
Net earnings	-902,059.84
Capital gains and capital losses realized	2,185,522.46
Profit or loss realized	1,283,462.62
Capital gains and capital losses not realized	587,830.22
Net profit / loss	1,871,292.84

Distribution of profit

	30.04.2023
	EUR
Net earnings of the period	-902,059.84
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	-902,059.84
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-902,059.84
Balance carried forward into new year	0.00

Change in net assets

	30.04.2023
	EUR
Net assets at the beginning of the period under review	79,894,892.28
Distributions	0.00
Balance from unit movements	-17,706,964.20
Net profit / loss	1,871,292.84
Net assets at the end of the period under review	64,059,220.92

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Sustainable Equity Fund Europe B	
Number of units outstanding at the beginning of the period	44,852.933
Number of units issued	271.095
Number of units redeemed	-6,815.931
Number of units outstanding at the end of the period	38,308.097

	30.04.2023
	Number
LGT Sustainable Equity Fund Europe C	
Number of units outstanding at the beginning of the period	8,324.000
Number of units issued	300.000
Number of units redeemed	-5,475.000
Number of units outstanding at the end of the period	3,149.000

	30.04.2023
	Number
LGT Sustainable Equity Fund Europe IM	
Number of units outstanding at the beginning of the period	498.152
Number of units issued	34.000
Number of units redeemed	-35.000
Number of units outstanding at the end of the period	497.152

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTJ953							
LGT Sustainable Equity Europe Sub-Fd A (EUR)		45,680	491	11,153	35,018	64,125,201.49	100.10
Total Investment fund units						64,125,201.49	100.10
Total Securities						64,125,201.49	100.10
Total Securities						64,125,201.49	100.10
Current account balance						10,916.65	0.02
Other assets						24.64	0.00
Total assets as of 30.04.2023						64,136,142.78	100.12
Liabilities						-76,921.86	-0.12
Net assets as of 30.04.2023						64,059,220.92	100.00

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 Sustainable Equity Fund Global UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (GBP) A	392,884	411,425	2,472,901
Units outstanding at the end of the period (GBP) A	275	279	1,637
Net asset value per unit at the end of the period (GBP) A	1,427.62	1,473.58	1,511.06
Net asset value per unit at the beginning of the period (GBP) A	1,473.58	1,511.06	1,219.87
Percent change in asset value vs previous year (GBP) A ¹	-0.16%	1.60%	26.66%
Net asset value (USD) A	25,655,891	12,934,116	n.a.
Units outstanding at the end of the period (USD) A	28,645	13,978	n.a.
Net asset value per unit at the end of the period (USD) A	895.66	925.31	n.a.
Net asset value per unit at the beginning of the period (USD) A	925.31	1,000.00 ³	n.a.
Percent change in asset value vs previous year (USD) A ¹	-0.11%	-7.47% ³	n.a.
Net asset value (EUR) B	303,000,027	310,288,583	283,905,816
Units outstanding at the end of the period (EUR) B	84,306	82,427	79,301
Net asset value per unit at the end of the period (EUR) B	3,594.05	3,764.40	3,580.12
Net asset value per unit at the beginning of the period (EUR) B	3,764.40	3,580.12	2,829.86
Percent change in asset value vs previous year (EUR) B	-4.53%	5.15%	26.51%
Net asset value (CHF) B	61,675,169	61,807,982	64,255,017
Units outstanding at the end of the period (CHF) B	24,934	22,896	23,332
Net asset value per unit at the end of the period (CHF) B	2,473.51	2,699.55	2,753.90
Net asset value per unit at the beginning of the period (CHF) B	2,699.55	2,753.90	2,095.60
Percent change in asset value vs previous year (CHF) B	-8.37%	-1.97%	31.41%
Net asset value (GBP) B	4,470,584	5,528,436	3,536,382
Units outstanding at the end of the period (GBP) B	2,701	3,334	2,167
Net asset value per unit at the end of the period (GBP) B	1,655.40	1,658.01	1,631.89
Net asset value per unit at the beginning of the period (GBP) B	1,658.01	1,631.89	1,288.40
Percent change in asset value vs previous year (GBP) B	-0.16%	1.60%	26.66%
Net asset value (USD) B	184,308,653	213,720,724	243,025,446
Units outstanding at the end of the period (USD) B	72,273	83,712	87,691
Net asset value per unit at the end of the period (USD) B	2,550.17	2,553.06	2,771.37
Net asset value per unit at the beginning of the period (USD) B	2,553.06	2,771.37	1,991.84
Percent change in asset value vs previous year (USD) B	-0.11%	-7.88%	39.14%
Net asset value (EUR) I1	88,377,313	90,730,995	83,931,300
Units outstanding at the end of the period (EUR) I1	50,172	49,618	48,693
Net asset value per unit at the end of the period (EUR) I1	1,761.47	1,828.61	1,723.69
Net asset value per unit at the beginning of the period (EUR) I1	1,828.61	1,723.69	1,349.44
Percent change in asset value vs previous year (EUR) I1	-3.67%	6.09%	27.73%

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) I1	113,602,763	118,251,738	140,240,570
Units outstanding at the end of the period (USD) I1	40,381	42,361	46,694
Net asset value per unit at the end of the period (USD) I1	2,813.28	2,791.50	3,003.37
Net asset value per unit at the beginning of the period (USD) I1	2,791.50	3,003.37	2,137.94
Percent change in asset value vs previous year (USD) I1	0.78%	-7.05%	40.48%
Net asset value (EUR) C	41,149,266	41,979,433	59,767,207
Units outstanding at the end of the period (EUR) C	21,381	21,003	31,710
Net asset value per unit at the end of the period (EUR) C	1,924.57	1,998.72	1,884.79
Net asset value per unit at the beginning of the period (EUR) C	1,998.72	1,884.79	1,477.91
Percent change in asset value vs previous year (EUR) C	-3.71%	6.04%	27.53%
Net asset value (CHF) C	15,187,420	16,247,701	25,852,792
Units outstanding at the end of the period (CHF) C	7,875	7,785	12,247
Net asset value per unit at the end of the period (CHF) C	1,928.62	2,087.03	2,111.03
Net asset value per unit at the beginning of the period (CHF) C	2,087.03	2,111.03	1,593.58
Percent change in asset value vs previous year (CHF) C	-7.59%	-1.14%	32.47%
Net asset value (USD) C	8,376,685	8,702,550	27,124,847
Units outstanding at the end of the period (USD) C	5,902	6,177	17,887
Net asset value per unit at the end of the period (USD) C	1,419.30	1,408.87	1,516.42
Net asset value per unit at the beginning of the period (USD) C	1,408.87	1,516.42	1,081.17
Percent change in asset value vs previous year (USD) C	0.74%	-7.09%	40.26%
Net asset value (EUR) IM	7,257,271	8,591,785	49,333,942
Units outstanding at the end of the period (EUR) IM	1,528	1,754	10,761
Net asset value per unit at the end of the period (EUR) IM	4,750.98	4,897.64	4,584.42
Net asset value per unit at the beginning of the period (EUR) IM	4,897.64	4,584.42	3,564.11
Percent change in asset value vs previous year (EUR) IM	-2.99%	6.83%	28.63%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	-4.53%	0.39%	27.00%
Cumulative performance of benchmark in percent ²	-1.41%	8.55%	43.53%

¹ Distribution in performance included

² MSCI World (NR) Index

³ Since launching 04.05.2021

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (GBP) A ¹	-5.74%	13.05%	10.96%
Percent change in asset value vs previous year (USD) A ¹	-16.31%	1.87% ³	n.a.
Percent change in asset value vs previous year (EUR) B	-10.78%	20.57%	5.04%
Percent change in asset value vs previous year (CHF) B	-15.00%	15.55%	4.48%
Percent change in asset value vs previous year (GBP) B	-5.74%	13.05%	10.96%
Percent change in asset value vs previous year (USD) B	-16.31%	12.08%	14.48%
Percent change in asset value vs previous year (EUR) I1	-9.98%	21.67%	6.07%
Percent change in asset value vs previous year (USD) I1	-15.57%	13.10%	15.60%
Percent change in asset value vs previous year (EUR) C	-10.01%	21.58%	5.89%
Percent change in asset value vs previous year (CHF) C	-14.27%	16.52%	5.32%
Percent change in asset value vs previous year (USD) C	-15.60%	13.02%	15.40%
Percent change in asset value vs previous year (EUR) IM	-9.34%	22.52%	6.81%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	-10.78%	7.58%	13.00%
Cumulative performance of benchmark in percent ²	-12.78%	14.32%	21.56%

¹ Distribution in performance included

² MSCI World (NR) Index

³ Since launching 04.05.2021

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 30.04.2023

	30.04.2023
Assets	EUR
Bank balance	
Current account balance	12,104.57
Transferable securities	
Investment fund units	825,242,496.29
Other assets	102.63
Total assets	825,254,703.49
Liabilities	-931,649.92
Net assets	824,323,053.57

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	EUR
Earnings from cash in banks	450.11
Earnings from transferable securities	
Units of other investment undertakings	13,575,211.98
Buying into current earnings with the issue of units	-588,485.33
Total earnings	12,987,176.76

	30.04.2023
Expenses	EUR
Interest payable	116.04
Ongoing remuneration as specified by internal regulations	10,910,634.36
thereof management fees	10,292,301.02
thereof depositary fees	105,447.44
thereof other remuneration as specified by internal regulations	512,885.90
Other expenses	85,872.54
Adjustment of current earnings with the redemption of units	-669,832.96
Total expenses	10,326,789.98

Net earnings	2,660,386.78
Capital gains and capital losses realized	11,244,051.01
Profit or loss realized	13,904,437.79
Capital gains and capital losses not realized	-50,503,675.09
Net profit / loss	-36,599,237.30

Distribution of profit

	30.04.2023
	EUR
Net earnings of the period	2,660,386.78
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	405.99
Net earnings available for distribution	2,660,792.77
Net earnings provided for distribution to investors	0.00
Net earnings retained for reinvestment	2,655,304.92
Balance carried forward into new year (Net earnings)	5,487.85
Realized capital gains of the period	11,244,051.01
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	492,671.23
Realized capital gains available for distribution	11,736,722.24
Realized capital gains provided for distribution to investors	710,917.15
Realized capital retained for reinvestment	10,917,467.93
Balance carried forward into new year (Realized capital gains)	108,337.16

Change in net assets

	30.04.2023
	EUR
Net assets at the beginning of the period under review	870,113,910.68
Distributions	-793,579.87
Balance from unit movements	-8,398,039.94
Net profit / loss	-36,599,237.30
Net assets at the end of the period under review	824,323,053.57

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Sustainable Equity Fund Global (GBP) A	
Number of units outstanding at the beginning of the period	279.202
Number of units issued	0.000
Number of units redeemed	-4.000
Number of units outstanding at the end of the period	275.202
LGT Sustainable Equity Fund Global (USD) A	
Number of units outstanding at the beginning of the period	13,978.211
Number of units issued	14,666.596
Number of units redeemed	0.000
Number of units outstanding at the end of the period	28,644.807

	30.04.2023
	Number
LGT Sustainable Equity Fund Global (EUR) B	
Number of units outstanding at the beginning of the period	82,427.110
Number of units issued	14,757.761
Number of units redeemed	-12,878.932
Number of units outstanding at the end of the period	84,305.939

	30.04.2023
	Number
LGT Sustainable Equity Fund Global (CHF) B	
Number of units outstanding at the beginning of the period	22,895.659
Number of units issued	3,642.266
Number of units redeemed	-1,603.685
Number of units outstanding at the end of the period	24,934.240

	30.04.2023
	Number
LGT Sustainable Equity Fund Global (GBP) B	
Number of units outstanding at the beginning of the period	3,334.381
Number of units issued	72.916
Number of units redeemed	-706.698
Number of units outstanding at the end of the period	2,700.599

	30.04.2023
	Number
LGT Sustainable Equity Fund Global (USD) B	
Number of units outstanding at the beginning of the period	83,711.646
Number of units issued	1,192.274
Number of units redeemed	-12,630.845
Number of units outstanding at the end of the period	72,273.075

	30.04.2023
	Number
LGT Sustainable Equity Fund Global (EUR) I1	
Number of units outstanding at the beginning of the period	49,617.553
Number of units issued	3,087.551
Number of units redeemed	-2,532.673
Number of units outstanding at the end of the period	50,172.431

	30.04.2023
	Number
LGT Sustainable Equity Fund Global (USD) I1	
Number of units outstanding at the beginning of the period	42,361.399
Number of units issued	249.097
Number of units redeemed	-2,229.608
Number of units outstanding at the end of the period	40,380.888

30.04.2023
Number

LGT Sustainable Equity Fund Global (EUR) C	
Number of units outstanding at the beginning of the period	21,003.171
Number of units issued	1,493.054
Number of units redeemed	-1,115.183
Number of units outstanding at the end of the period	21,381.042

30.04.2023
Number

LGT Sustainable Equity Fund Global (CHF) C	
Number of units outstanding at the beginning of the period	7,785.070
Number of units issued	1,798.706
Number of units redeemed	-1,709.000
Number of units outstanding at the end of the period	7,874.776

30.04.2023
Number

LGT Sustainable Equity Fund Global (USD) C	
Number of units outstanding at the beginning of the period	6,176.964
Number of units issued	0.000
Number of units redeemed	-275.000
Number of units outstanding at the end of the period	5,901.964

30.04.2023
Number

LGT Sustainable Equity Fund Global (EUR) IM	
Number of units outstanding at the beginning of the period	1,754.272
Number of units issued	304.301
Number of units redeemed	-531.040
Number of units outstanding at the end of the period	1,527.533

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTJF11							
LGT Sustainable Equity Global Sub-Fd A (EUR)		213,898	14,913	16,454	212,358	825,242,496.29	100.11
Total Investment fund units						825,242,496.29	100.11
Total Securities						825,242,496.29	100.11
Total Securities						825,242,496.29	100.11
Current account balance						12,104.57	0.00
Other assets						102.63	0.00
Total assets as of 30.04.2023						825,254,703.49	100.11
Liabilities						-931,649.92	-0.11
Net assets as of 30.04.2023						824,323,053.57	100.00

Derivative financial instruments

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
01.06.2022	EUR	USD	63,450.51	67,998.96
01.06.2022	EUR	USD	233,277.03	249,999.49
01.06.2022	EUR	USD	96.35	103.26
01.06.2022	USD	EUR	56,192.33	52,436.07
22.06.2022	USD	EUR	92,771.25	88,728.26
06.07.2022	EUR	USD	5,526.40	5,741.07
12.10.2022	EUR	USD	2,289.55	2,240.58
12.10.2022	EUR	USD	206.06	201.65
12.10.2022	USD	EUR	2,240.58	2,289.65
28.11.2022	EUR	USD	2,317.29	2,405.43

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 Fixed Maturity Bond Fund 2023 UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) A	66,909,485	143,233,946	181,426,652
Units outstanding at the end of the period (USD) A	71,474	163,632	181,781
Net asset value per unit at the end of the period (USD) A	936.14	875.34	998.05
Net asset value per unit at the beginning of the period (USD) A	875.34	998.05	927.37
Percent change in asset value vs previous year (USD) A ¹	10.31%	-10.64%	11.08%

¹ Distribution in performance included

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (USD) A ¹	-2.61%	-0.70%	0.92%

¹ Distribution in performance included

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 30.04.2023

	30.04.2023
Assets	USD
Bank balance	
Current account balance	492,395.92
Money market instruments	6,133,959.59
Transferable securities	
Bonds, convertible bonds, warrant bonds	59,831,487.69
Derivative financial instruments	5,440.00
Other assets	840,316.65
Total assets	67,303,599.85
Liabilities	-394,114.71
Net assets	66,909,485.14

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	USD
Earnings from cash in banks	42,641.48
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	4,404,379.58
Earnings from derivative financial instruments	2,628,175.22
Other earnings	200,842.16
Total earnings	7,276,038.44

	30.04.2023
Expenses	USD
Interest payable	2,079,041.17
Ongoing remuneration as specified by internal regulations	650,420.65
thereof management fees	524,532.78
thereof depositary fees	35,810.93
thereof other remuneration as specified by internal regulations	90,076.94
Other expenses	48,366.42
Adjustment of current earnings with the redemption of units	1,609,676.87
Total expenses	4,387,505.11

Net earnings	2,888,533.33
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Capital gains and capital losses realized	-7,384,936.84
Profit or loss realized	-4,496,403.51

Capital gains and capital losses not realized	10,794,374.94
Net profit / loss	6,297,971.43

Distribution of profit

	30.04.2023
	USD
Net earnings of the period	2,888,533.33
Net earnings distributed during the period	-2,384,361.17
Balance carried forward from previous year (Net earnings)	673,391.11
Net earnings available for distribution	1,177,563.27
Net earnings provided for distribution to investors	0.00
Net earnings retained for reinvestment	1,177,563.27
Balance carried forward into new year (Net earnings)	0.00
Realized capital gains of the period	-7,384,936.84
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	-7,384,936.84
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-7,384,936.84
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

	30.04.2023
	USD
Net assets at the beginning of the period under review	143,233,945.53
Distributions	-3,955,227.19
Balance from unit movements	-78,667,204.63
Net profit / loss	6,297,971.43
Net assets at the end of the period under review	66,909,485.14

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Fixed Maturity Bond Fund 2023 (USD) A	
Number of units outstanding at the beginning of the period	163,631.877
Number of units issued	0.000
Number of units redeemed	-92,157.894
Number of units outstanding at the end of the period	71,473.983

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
USD							
US00287YCU10 2.8000 % AbbVie	2020 - 23	1,400,000	0	1,400,000	0	0.00	0.00
XS1789460216 4.0000 % ADCB	2018 - 23	2,400,000	0	2,400,000	0	0.00	0.00
XS0897453493 4.5000 % ADCB Fin	2013 - 23	2,700,000	0	2,700,000	0	0.00	0.00
XS1892247963 5.2500 % African Export-Import Bank (Afreximbank)	2018 - 23	0	1,400,000	600,000	800,000	792,541.78	1.18
XS1876097129 4.3750 % AHB COMP	2018 - 23	1,000,000	0	430,000	570,000	566,181.00	0.85
US01609WAS17 2.8000 % Alibaba Grp	2017 - 23	3,000,000	280,000	1,280,000	2,000,000	1,995,200.00	2.98
XS2082380515 7.5000 % Anton Oilfield Services Group	2019 - 22	1,900,000	500,000	2,400,000	0	0.00	0.00
XS1877841400 4.1250 % Arab Petro	2018 - 23	1,000,000	0	430,000	570,000	567,512.37	0.85
XS0910932788 5.0000 % Arcelik AS	2013 - 23	1,500,000	500,000	2,000,000	0	0.00	0.00
NO0010856180 11.5000 % Bayport Mgmt	2019 - 22	2,400,000	0	2,400,000	0	0.00	0.00
USP0956JCG87 4.2500 % BCP	2013 - 23	1,000,000	0	1,000,000	0	0.00	0.00
XS0925008533 4.3750 % BOC Avi	2013 - 23	2,650,000	480,000	1,130,000	2,000,000	1,999,640.00	2.99
US140420NB24 3.3750 % Cap One	2013 - 23	1,000,000	0	1,000,000	0	0.00	0.00
XS1825455030 5.0000 % CBQ Fin	2018 - 23	2,000,000	1,570,000	1,070,000	2,500,000	2,498,812.18	3.73
USU12501AW95 4.0000 % CCO Hldgs	2017 - 23	1,600,000	0	1,600,000	0	0.00	0.00
XS1703056470 3.0000 % CDBL Funding1	2017 - 23	2,700,000	600,000	3,300,000	0	0.00	0.00
XS1750975200 0.0000 % CIFI Hldgs	2018 - 99	0	500,000	210,000	290,000	44,417.88	0.07
US172967GT25 3.5000 % Citigroup	2013 - 23	1,000,000	0	430,000	570,000	569,658.87	0.85
XS1788513494 4.6250 % CNAC (HK) Finbridge Company	2018 - 23	1,500,000	0	1,500,000	0	0.00	0.00
XS1757392201 3.8750 % CN Cinda	2018 - 23	1,600,000	0	1,600,000	0	0.00	0.00
XS1819966687 4.3750 % CnGrWal III	2018 - 23	0	2,640,000	640,000	2,000,000	1,990,005.68	2.97

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2055625839 7.3750 % Cn Hongqi	2019 - 23	0	2,850,000	850,000	2,000,000	1,995,400.00	2.98
US12634MAD20 3.7500 % CNOOC Fin	2018 - 23	2,700,000	450,000	1,150,000	2,000,000	2,000,080.00	2.99
XS1751178499 4.7500 % Country	2018 - 23	3,000,000	0	3,000,000	0	0.00	0.00
USP32086AL73 9.7500 % Credivalores	2017 - 22	2,500,000	0	2,500,000	0	0.00	0.00
XS0957135212 6.5000 % CS	2013 - 23	0	1,000,000	1,000,000	0	0.00	0.00
XS1794398831 6.8750 % Dar Al-Ak	2018 - 23	2,800,000	0	2,800,000	0	0.00	0.00
US251526BR93 3.9500 % DB	2018 - 23	2,900,000	0	2,900,000	0	0.00	0.00
XS1757821761 3.6250 % DIB Sukuk	2018 - 23	2,700,000	0	2,700,000	0	0.00	0.00
US25470XAL91 5.0000 % Dish DBS	2012 - 23	1,800,000	0	1,800,000	0	0.00	0.00
XS1772800204 0.0000 % DME Airport	2018 - 23	2,100,000	0	1,010,000	1,090,000	474,581.64	0.71
XS1419869968 3.9080 % DP World Crescent	2016 - 23	2,800,000	1,200,000	1,200,000	2,800,000	2,791,264.00	4.17
XS2556254626 0.0000 % Emirates	2022 - 25	0	1,634,000	1,634,000	0	0.00	0.00
XS1720817540 5.1250 % Emirates	2017 - 22	3,000,000	0	3,000,000	0	0.00	0.00
XS2556254626 0.0000 % Emirates II Ltd	2022 - 24	0	1,634,000	240,800	1,393,200	1,287,473.52	1.92
US33938EAS63 5.0000 % Flex	2013 - 23	2,100,000	0	2,100,000	0	0.00	0.00
XS1759265264 5.9500 % Fortune	2018 - 23	1,000,000	0	1,000,000	0	0.00	0.00
USP47113AA63 4.3750 % Gas Nat	2013 - 23	1,900,000	0	1,900,000	0	0.00	0.00
US37045XAL01 4.2500 % GM Fin	2013 - 23	2,000,000	0	850,000	1,150,000	1,149,404.05	1.72
USV3854PAA94 4.8750 % Greenko	2016 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS1734198051 5.8720 % Growthpnt	2018 - 23	2,800,000	1,200,000	1,200,000	2,800,000	2,781,660.00	4.16
US404280BA69 3.6000 % HSBC Hldg	2016 - 23	1,600,000	1,000,000	680,000	1,920,000	1,916,973.73	2.87
XS2122990570 2.5000 % Huarong Fin	2020 - 23	3,000,000	0	3,000,000	0	0.00	0.00
US44891CBE21 2.3750 % Hyundai Ca	2020 - 23	1,500,000	0	1,500,000	0	0.00	0.00
USY3815NBA82 3.7500 % Hyundai Cap	2018 - 23	1,400,000	0	1,400,000	0	0.00	0.00
XS2113454115 5.8750 % IIFL Fin	2020 - 23	0	710,000	710,000	0	0.00	0.00
US46115HBC07 3.3750 % Intesa Sanp	2018 - 23	3,000,000	0	3,000,000	0	0.00	0.00
USP58072AG71 4.3750 % Inversiones	2013 - 23	2,900,000	0	1,240,000	1,660,000	1,654,887.20	2.47

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
USN4717BAD84							
6.5000 % Jababeka International	2016 - 23	2,100,000	0	2,100,000	0	0.00	0.00
USY70908AA90							
7.0000 % Kawasan Ind Jab	2022 - 27	0	840,000	0	840,000	579,600.00	0.87
XS0860582435							
4.1250 % Kazakhstan	2012 - 22	3,000,000	0	3,000,000	0	0.00	0.00
XS1379145656							
5.2500 % Koc Hldg	2016 - 23	2,100,000	0	2,100,000	0	0.00	0.00
XS1805377246							
4.0000 % KOMIR	2018 - 23	2,600,000	0	2,600,000	0	0.00	0.00
XS2090281580							
3.5000 % Kunming Rail	2019 - 22	2,800,000	0	2,800,000	0	0.00	0.00
XS1743535228							
3.9000 % Longfor Pty	2018 - 23	1,200,000	0	1,200,000	0	0.00	0.00
XS0919504562							
4.5630 % Lukoil International Finance	2013 - 23	3,100,000	0	3,100,000	0	0.00	0.00
XS1410482282							
2.7500 % MDGH GMTN RSC	2016 - 23	800,000	1,630,000	430,000	2,000,000	1,994,200.00	2.98
XS1806400534							
7.7500 % Metinvest	2018 - 23	2,600,000	0	2,600,000	0	0.00	0.00
XS1589324075							
4.1000 % MMC Fin	2017 - 23	2,100,000	0	2,100,000	0	0.00	0.00
USY6142NAB48							
5.6250 % Mongolia	2017 - 23	1,000,000	0	1,000,000	0	0.00	0.00
XS0921331509							
0.0000 % MTS Int Fd	2013 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS0864383723							
4.4220 % Novatek Fin	2012 - 22	2,500,000	0	1,300,000	1,200,000	1,005,000.00	1.50
XS2003710626							
2.2500 % NRW Bk	2019 - 23	0	1,000,000	0	1,000,000	997,738.91	1.49
XS1575977365							
4.3750 % Olam Intl	2017 - 23	1,500,000	0	1,500,000	0	0.00	0.00
XS0922882344							
3.7500 % ONCG Videsh	2013 - 23	2,800,000	1,200,000	1,200,000	2,800,000	2,798,656.00	4.18
XS0866438475							
3.2500 % Ooredoo	2012 - 23	1,800,000	0	1,800,000	0	0.00	0.00
USY7140DAB65							
4.5000 % Pelindo III	2018 - 23	2,300,000	1,410,000	1,110,000	2,600,000	2,595,398.00	3.88
XS1747548532							
5.8750 % Petkim	2018 - 23	1,000,000	0	1,000,000	0	0.00	0.00
US71654QBG64							
3.5000 % Petroleos Mexicanos PEMEX	2013 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS1752568144							
3.9490 % PhosAgro Bd	2018 - 23	2,900,000	0	2,900,000	0	0.00	0.00
USY7138AAE02							
4.3000 % PT Pertamina (Persero)	2013 - 23	2,000,000	1,570,000	1,070,000	2,500,000	2,492,725.00	3.73
XS1902341939							
5.2500 % REC	2018 - 23	0	1,500,000	640,000	860,000	858,744.40	1.28
XS1662407862							
6.7520 % Rep of Iraq	2017 - 23	1,500,000	0	1,500,000	0	0.00	0.00
USP1507SAC19							
4.1250 % Santander	2012 - 22	1,400,000	0	1,400,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1637274124 0.0000 % Shimao Group	2017 - 99	2,500,000	0	1,070,000	1,430,000	191,486.71	0.29
USY7758EEF44 5.1000 % Shriram Fin	2020 - 23	1,800,000	0	770,000	1,030,000	1,019,298.30	1.52
XS1718991414 2.7500 % Siam Co	2017 - 23	1,800,000	770,000	770,000	1,800,000	1,798,254.00	2.69
USP8718AAF32 3.6250 % Soquimich	2013 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS0874014722 3.9500 % Standard Chartered	2013 - 23	2,700,000	0	2,700,000	0	0.00	0.00
XS1810024338 0.0000 % Sunac China	2018 - 23	2,000,000	0	850,000	1,150,000	236,022.63	0.35
XS1793296465 5.2500 % Traf Fd	2018 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS1576037284 5.8750 % TurkGaranti	2017 - 23	500,000	0	500,000	0	0.00	0.00
XS1750996206 5.5000 % Turkiye	2018 - 23	1,200,000	0	1,200,000	0	0.00	0.00
US91282CCD11 0.1250 % USA	2021 - 23	0	7,000,000	2,000,000	5,000,000	4,977,600.00	7.44
US912828R697 1.6250 % USA	2016 - 23	0	6,000,000	0	6,000,000	5,980,200.00	8.94
US9128284S60 2.7500 % USA	2018 - 23	0	5,500,000	500,000	5,000,000	4,991,500.00	7.46
XS1805368682 4.1500 % Vanke RE	2018 - 23	0	1,000,000	1,000,000	0	0.00	0.00
XS1400710726 7.2500 % VEON Hldg	2016 - 23	1,500,000	0	1,500,000	0	0.00	0.00
XS2078814147 6.9500 % Wanda Prop	2019 - 22	0	842,000	842,000	0	0.00	0.00
XS0872917660 4.0000 % Xpt Imp Bk	2013 - 23	1,600,000	0	1,600,000	0	0.00	0.00
XS1945941786 0.0000 % Yuzhou Group Holdings	2019 - 23	3,500,000	0	1,500,000	2,000,000	137,765.28	0.21
XS2429784809 0.0000 % Yz Grp	2022 - 99	2,475,000	0	1,055,000	1,420,000	101,604.56	0.15
Total Bonds, listed on an official stock exchange						59,831,487.69	89.42

Bonds, which are traded on another market open to the public

USD

NO0010871601 10.5000 % Bayport Mgmt	2019 - 22	0	2,000,000	2,000,000	0	0.00	0.00
Total Bonds, which are traded on another market open to the public						0.00	0.00

Money market instruments

Money market instruments, listed on an official stock exchange

USD

US912796ZG72								
0.0000 % USA TB	2022 - 23	0	3,000,000	0	3,000,000	2,988,814.17	4.47	
US912797FG75								
0.0000 % USA TB	2023 - 23	0	3,000,000	0	3,000,000	2,989,850.01	4.47	
US912796U310								
0.0000 % USA TB	2022 - 23	3,000,000	0	3,000,000	0	0.00	0.00	
XS2449192942								
0.0000 % 8 Zhenro CD	2022 - 23	4,500,000	0	1,920,000	2,580,000	155,295.41	0.23	
Total Money market instruments, listed on an official stock exchange						6,133,959.59	9.17	
Total Securities						65,965,447.28	98.59	
Total Securities						65,965,447.28	98.59	
Current account balance						492,395.92	0.74	
Derivative financial instruments						5,440.00	0.01	
Other assets						840,316.65	1.26	
Total assets as of 30.04.2023						67,303,599.85	100.59	
Liabilities						-394,114.71	-0.59	
Net assets as of 30.04.2023						66,909,485.14	100.00	

Derivative financial instruments

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

Interest Rate Swaps

Description	Number of contracts	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
IRS - USD 02.05.2019 - 02.05.2023	20,000,000	02.05.2023	LGT Bank AG	5,440.00	0.01
Total				5,440.00	0.01
Total open derivative financial instruments at the end of the period under review				5,440.00	0.01

Transactions in exposure-increasing derivatives during the period under review

Interest Rate Swaps

Description	Maturity	Purchases/Contracts	Sales/Contracts
IRS - USD 07.05.2019 - 09.05.2022	09.05.2022	20,000,000	20,000,000

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 Fixed Maturity Bond Fund 2024 UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) A	247,967,554	261,016,405	302,903,808
Units outstanding at the end of the period (USD) A	269,200	285,777	306,385
Net asset value per unit at the end of the period (USD) A	921.13	913.36	988.64
Net asset value per unit at the beginning of the period (USD) A	913.36	988.64	886.49
Percent change in asset value vs previous year (USD) A ¹	4.07%	-5.83%	14.06%

¹ Distribution in performance included

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (USD) A ¹	-3.59%	0.64%	-0.30% ²

¹ Distribution in performance included

² Since launching 31.01.2020

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 30.04.2023

	30.04.2023
Assets	USD
Bank balance	
Current account balance	3,382,879.64
Money market instruments	150,480.05
Transferable securities	
Bonds, convertible bonds, warrant bonds	241,877,924.58
Derivative financial instruments	5,076,475.00
Other assets	3,940,410.92
Total assets	254,428,170.19
Liabilities	-6,460,616.52
Net assets	247,967,553.67

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	USD
Earnings from cash in banks	80,348.72
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	12,439,006.55
Earnings from derivative financial instruments	7,315,961.04
Other earnings	167,161.94
Buying into current earnings with the issue of units	1,136.37
Total earnings	20,003,614.62

	30.04.2023
Expenses	USD
Interest payable	3,920,874.34
Ongoing remuneration as specified by internal regulations	1,546,847.66
thereof management fees	1,247,457.84
thereof depositary fees	79,973.78
thereof other remuneration as specified by internal regulations	219,416.04
Other expenses	52,217.42
Adjustment of current earnings with the redemption of units	374,167.83
Total expenses	5,894,107.25

Net earnings	14,109,507.37
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Capital gains and capital losses realized	-8,860,165.79
Profit or loss realized	5,249,341.58

Capital gains and capital losses not realized	4,382,803.24
Net profit / loss	9,632,144.82

Distribution of profit

30.04.2023

USD

Net earnings of the period	14,109,507.37
Net earnings distributed during the period	-4,957,113.95
Balance carried forward from previous year (Net earnings)	8,919,673.03
Net earnings available for distribution	18,072,066.45
Net earnings provided for distribution to investors	7,874,087.48
Net earnings retained for reinvestment	0.00
Balance carried forward into new year (Net earnings)	10,197,978.97
Realized capital gains of the period	-8,860,165.79
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	-8,860,165.79
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-8,860,165.79
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

30.04.2023

USD

Net assets at the beginning of the period under review	261,016,405.05
Distributions	-7,829,168.50
Balance from unit movements	-14,851,827.70
Net profit / loss	9,632,144.82
Net assets at the end of the period under review	247,967,553.67

Changes in the number of units outstanding

30.04.2023

Number

LGT Fixed Maturity Bond Fund 2024 (USD) A	
Number of units outstanding at the beginning of the period	285,776.572
Number of units issued	50.000
Number of units redeemed	-16,627.000
Number of units outstanding at the end of the period	269,199.572

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
USD							
XS1090889947 5.9500 % Abja Inv	2014 - 24	0	2,000,000	0	2,000,000	2,002,600.00	0.81
XS1633896813 4.1250 % Afreximbank	2017 - 24	0	1,000,000	0	1,000,000	972,077.92	0.39
XS1598047550 3.8750 % Africa Finance Corporation	2017 - 24	3,200,000	0	0	3,200,000	3,129,762.78	1.26
XS1892247963 5.2500 % African Export-Import Bank (Afreximbank)	2018 - 23	3,400,000	0	1,400,000	2,000,000	1,981,354.44	0.80
XS1891316587 4.7500 % AKCB Fin	2018 - 23	3,800,000	0	0	3,800,000	3,777,352.00	1.52
XS2238946581 8.0000 % Alam Sutera Realty	2020 - 24	1,500,000	0	1,500,000	0	0.00	0.00
USP0156PAB50 5.2500 % Alfa	2014 - 24	3,400,000	0	3,400,000	0	0.00	0.00
XS1957412981 4.3110 % AlmaraiSuku	2019 - 24	700,000	0	0	700,000	691,390.00	0.28
XS1843441731 4.6500 % Alrosa	2019 - 24	2,000,000	0	2,000,000	0	0.00	0.00
XS1877841400 4.1250 % Arab Petro	2018 - 23	1,000,000	0	0	1,000,000	995,635.73	0.40
XS1966017672 6.2266 % Arab Petro	2019 - 24	921,000	0	0	921,000	926,413.79	0.37
USQ0426RNB07 4.5000 % Australian & New Zealand Banking Group	2014 - 24	2,500,000	0	0	2,500,000	2,462,644.53	0.99
US056752AM06 4.3750 % Baidu	2018 - 24	2,000,000	0	0	2,000,000	1,984,060.00	0.80
USP13296AL53 4.1250 % Banco Inbursa	2014 - 24	0	2,000,000	0	2,000,000	1,961,480.00	0.79
XS1972573007 3.8750 % Bk Baroda	2019 - 24	2,000,000	0	0	2,000,000	1,973,820.00	0.80
XS1963534968 3.9500 % Bk Rakyat	2019 - 24	2,500,000	0	0	2,500,000	2,465,950.00	0.99
XS1938443329 4.0000 % BOC Avi	2019 - 24	3,000,000	0	0	3,000,000	2,970,570.00	1.20
US66980Q2A49 1.6250 % BOC Aviat	2021 - 24	700,000	0	0	700,000	674,520.00	0.27
US10553YAF25 6.4500 % Braskem	2014 - 24	3,000,000	0	3,000,000	0	0.00	0.00
USP1905CAE05 4.7500 % BRF	2014 - 24	1,000,000	0	0	1,000,000	970,190.00	0.39
XS1965523084 3.8750 % Canara Bk	2019 - 24	3,000,000	0	0	3,000,000	2,959,470.00	1.19

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2293887035 9.7500 % CAR Inc	2021 - 24	3,000,000	0	0	3,000,000	2,847,330.00	1.15
XS2348238259 6.2500 % China Hongqiao Group	2021 - 24	0	2,600,000	0	2,600,000	2,536,716.00	1.02
XS0979772596 6.0000 % China Taip	2013 - 23	2,500,000	0	0	2,500,000	2,508,800.00	1.01
XS1573134951 4.1000 % CN Cinda	2017 - 24	3,650,000	0	0	3,650,000	3,601,747.00	1.45
US12591DAC56 4.2500 % CNOOC Fin14	2014 - 24	3,000,000	0	0	3,000,000	2,975,580.00	1.20
XS1577950402 4.2150 % Coca-Cola Icecek	2017 - 24	1,529,000	0	0	1,529,000	1,485,576.40	0.60
US20259DAA54 8.1250 % Commerzbank	2013 - 23	3,400,000	0	1,000,000	2,400,000	2,365,104.00	0.95
XS1891723030 3.7500 % Compet Team	2019 - 24	3,900,000	0	0	3,900,000	3,847,584.00	1.55
XS1880442717 8.0000 % Country	2018 - 24	2,000,000	0	0	2,000,000	1,640,374.06	0.66
XS1974522853 6.5000 % Country Garden Holdings	2019 - 24	2,000,000	0	0	2,000,000	1,560,323.30	0.63
XS0957135212 6.5000 % CS	2013 - 23	1,500,000	1,400,000	2,900,000	0	0.00	0.00
US22550L2E08 0.4950 % CS NY	2021 - 24	0	2,500,000	0	2,500,000	2,336,250.00	0.94
XS2356380373 1.5500 % DAE Funding	2021 - 24	2,000,000	0	0	2,000,000	1,891,900.00	0.76
US25152RXA66 3.7000 % DB	2014 - 24	3,000,000	0	0	3,000,000	2,908,221.45	1.17
NO0010852643 8.3750 % DNO	2019 - 24	3,945,000	1,000,000	2,097,518	2,847,482	2,851,817.72	1.15
US279158AC30 5.8750 % Ecopetrol	2013 - 23	3,300,000	0	2,300,000	1,000,000	996,530.00	0.40
USG30376AB69 5.6960 % Embraer Ov	2013 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS1956103805 3.5160 % Emirates	2019 - 24	3,900,000	0	0	3,900,000	3,833,895.00	1.55
US29336UAB35 4.4000 % EnLink Mid	2014 - 24	3,000,000	0	0	3,000,000	2,925,521.55	1.18
XS1564437199 3.9440 % Equate Suk	2017 - 24	2,750,000	0	0	2,750,000	2,713,837.50	1.09
XS1961080501 5.5000 % Eurochem Fin	2019 - 24	2,000,000	0	2,000,000	0	0.00	0.00
XS1917720911 8.2500 % Exp Cr Turk	2019 - 24	700,000	0	0	700,000	696,274.75	0.28
XS1938532857 3.8750 % FAB Sukuk	2019 - 24	3,500,000	0	0	3,500,000	3,456,355.00	1.39
USC3535CAH19 6.5000 % FirstQuantum	2018 - 24	3,000,000	0	3,000,000	0	0.00	0.00
US345397YG20 3.8100 % Ford Motor	2017 - 24	3,400,000	0	0	3,400,000	3,326,900.00	1.34
XS2019083612 6.7500 % Fortune	2019 - 23	1,000,000	700,000	0	1,700,000	1,646,045.89	0.66

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1778929478 6.1250 % Georgia Cap	2018 - 24	1,182,000	1,000,000	0	2,182,000	2,123,001.16	0.86
US37045XBW56 3.9500 % GM Fin	2017 - 24	1,350,000	0	0	1,350,000	1,327,320.00	0.54
USY3004WAB82 5.3750 % GMR Hyd	2019 - 24	3,500,000	0	0	3,500,000	3,458,035.00	1.39
XS1993827135 5.1250 % Gold Fields	2019 - 24	3,000,000	0	0	3,000,000	2,981,760.00	1.20
USG42037AA25 7.8750 % Grupo Unicomer Corp	2017 - 24	3,000,000	0	0	3,000,000	2,983,923.84	1.20
NO0010828106 10.0000 % Gulf Keyst Pet	2018 - 23	450,000	0	450,000	0	0.00	0.00
NO0010843782 11.0000 % HKN Energy	2019 - 24	2,500,000	200,000	0	2,700,000	2,621,611.52	1.06
US404280AP48 4.2500 % HSBC Hldg	2014 - 24	3,300,000	0	0	3,300,000	3,246,474.00	1.31
XS2001732101 3.7500 % Huarong Fin	2019 - 24	3,700,000	0	0	3,700,000	3,518,626.00	1.42
US44891CAZ68 4.3000 % Hyundai Ca	2019 - 24	2,500,000	0	0	2,500,000	2,470,175.00	1.00
XS1069870415 4.6250 % ICD FUNDING	2014 - 24	700,000	0	0	700,000	691,425.00	0.28
XS1954069289 6.3779 % ICICI Bk UK	2019 - 24	2,500,000	0	0	2,500,000	2,504,410.30	1.01
USV4819FAA31 5.3750 % Ind Gr En	2020 - 24	0	3,000,000	0	3,000,000	2,917,980.00	1.18
XS1999787564 6.3750 % Indiabulls	2019 - 22	500,000	0	500,000	0	0.00	0.00
XS1969727491 3.7300 % Indian Rail	2019 - 24	2,500,000	0	0	2,500,000	2,464,875.00	0.99
US456837AP87 3.5500 % ING Group	2019 - 24	2,000,000	0	0	2,000,000	1,962,400.00	0.79
US46115HAP29 5.2500 % Intesa Sanp	2014 - 24	2,500,000	0	0	2,500,000	2,490,536.23	1.00
USN4717BAD84 6.5000 % Jababeka International	2016 - 23	3,000,000	0	3,000,000	0	0.00	0.00
XS1981202861 5.9500 % JSW Steel	2019 - 24	3,000,000	0	0	3,000,000	2,959,350.00	1.19
XS2201954067 0.0000 % Kaisa Goup Holdings	2020 - 23	2,900,000	0	0	2,900,000	290,100.95	0.12
USY70908AA90 7.0000 % Kawasaki Ind Jab	2022 - 27	0	2,100,000	0	2,100,000	1,449,000.00	0.58
US53944YAH62 3.9000 % Lloyds Bk	2019 - 24	850,000	0	0	850,000	835,578.20	0.34
XS1064799841 4.7500 % MAF Gl Sec	2014 - 24	3,500,000	0	0	3,500,000	3,463,635.00	1.40
XS1956021585 4.2500 % Mashreqbank	2019 - 24	3,800,000	0	0	3,800,000	3,748,928.00	1.51
XS1596070547 3.0000 % MDGH GMTN RSC	2017 - 24	3,000,000	0	0	3,000,000	2,930,400.00	1.18
USG60744AA05 5.3750 % MGM China	2019 - 24	0	2,000,000	0	2,000,000	1,957,640.00	0.79
XS1577965004 0.0000 % MHP	2017 - 24	3,300,000	0	0	3,300,000	1,915,782.00	0.77

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1988091366 3.3750 % MIRAE ASSET	2019 - 24	3,000,000	0	0	3,000,000	2,924,529.72	1.18
XS2421278388 3.0000 % Modernland	2022 - 27	0	44,047	0	44,047	6,607.05	0.00
XS1592893546 3.0000 % Modernland	2017 - 27	1,678,004	0	0	1,678,004	251,700.60	0.10
USY6142GAB96 8.8500 % Mongolian M	2021 - 24	0	2,100,000	0	2,100,000	1,865,147.38	0.75
XS1128996425 4.7550 % MTN (Maur)	2014 - 24	0	200,000	0	200,000	195,494.00	0.08
US780097BN03 2.3590 % NatWest Grp	2020 - 24	2,000,000	0	0	2,000,000	1,995,551.66	0.80
US780099CH81 5.1250 % NatWest Grp	2014 - 24	3,300,000	0	0	3,300,000	3,247,538.81	1.31
XS1055787680 6.2500 % Ndt Lbk	2014 - 24	3,000,000	0	0	3,000,000	2,879,730.00	1.16
XS1061043011 5.6250 % OCP	2014 - 24	3,500,000	0	0	3,500,000	3,475,465.00	1.40
XS1056232322 5.3750 % Oil Ind	2014 - 24	3,225,000	0	0	3,225,000	3,223,258.50	1.30
US69121KAA25 5.2500 % Owl Rock Cap	2019 - 24	3,000,000	0	0	3,000,000	2,951,808.93	1.19
USP7873PAE62 7.3750 % Pampa Enrg	2016 - 23	1,100,000	0	1,100,000	0	0.00	0.00
USP7464EAH91 9.5000 % Pampa Enrg	2022 - 26	0	414,951	414,951	0	0.00	0.00
USY7136YAA83 5.1250 % Perusa Gas	2014 - 24	3,750,000	0	2,122,000	1,628,000	1,620,674.00	0.65
US71654QBH48 4.8750 % Petroleos Mexicanos PEMEX	2013 - 24	0	3,000,000	0	3,000,000	2,949,690.00	1.19
NO0010921588 12.0000 % PetroTal	2021 - 24	1,280,000	0	1,280,000	0	0.00	0.00
XS1713474325 0.0000 % Polyus Fin	2018 - 24	217,000	0	217,000	0	0.00	0.00
XS2009878880 3.7500 % Power Fin	2019 - 24	0	2,000,000	0	2,000,000	1,958,920.00	0.79
XS1696810669 5.1250 % Puma Intl	2017 - 24	2,000,000	400,000	0	2,400,000	2,294,568.00	0.93
XS1964617440 3.9820 % QIB Sukuk	2019 - 24	3,000,000	0	0	3,000,000	2,964,630.00	1.20
XS1959301471 4.2640 % QIB Senior Sukuk	2019 - 24	3,854,000	0	0	3,854,000	3,804,707.34	1.53
XS1902341939 5.2500 % REC	2018 - 23	3,530,000	0	2,500,000	1,030,000	1,028,496.20	0.41
USY7275HAA69 6.6700 % ReNew Clean	2019 - 24	3,000,000	0	3,000,000	0	0.00	0.00
XS0979891925 8.5000 % RSHB Cap	2013 - 23	3,500,000	0	3,500,000	0	0.00	0.00
XS0979891925 0.0000 % RSHB Cap 23 CV	2013 - 23	0	3,500,000	3,500,000	0	0.00	0.00
XS1890684688 4.0000 % SAB Cap II	2018 - 23	2,000,000	0	0	2,000,000	1,985,820.00	0.80

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
USY7140VAA80 4.4500 % Saka Eneri Indonesia	2017 - 24	2,000,000	500,000	0	2,500,000	2,404,750.00	0.97
US80386WAA36 5.8750 % Sasol Financing USA	2018 - 24	3,700,000	0	0	3,700,000	3,659,707.00	1.48
XS1982112812 2.8750 % Saudi Oil	2019 - 24	3,700,000	0	0	3,700,000	3,614,974.00	1.46
US81180WAT80 4.8750 % Seagate HDD	2017 - 24	2,000,000	0	0	2,000,000	1,969,060.00	0.79
XS1953029284 0.0000 % Shimao Grp	2019 - 24	3,800,000	0	0	3,800,000	497,391.42	0.20
USY7758EEG27 4.4000 % Shriram Fin	2021 - 24	3,000,000	0	0	3,000,000	2,902,320.00	1.17
USG82296AD99 3.5500 % SMBC Av Cap	2019 - 24	0	1,000,000	0	1,000,000	977,403.02	0.39
USF8590LAA47 5.0000 % Societe Generale	2014 - 24	3,000,000	0	0	3,000,000	2,944,910.88	1.19
US85207UAF21 7.8750 % Sprint	2014 - 23	1,700,000	0	1,700,000	0	0.00	0.00
USY8137FAN88 0.0000 % Sri Lanka	2019 - 24	3,000,000	0	0	3,000,000	990,060.00	0.40
XS0969864916 5.2000 % Std Chart	2013 - 24	3,500,000	0	0	3,500,000	3,469,527.64	1.40
XS2075937297 0.0000 % Sunac China	2019 - 24	1,100,000	0	0	1,100,000	227,478.20	0.09
XS2287889708 5.9500 % Sunac China Holdings	2021 - 24	600,000	0	0	600,000	122,660.77	0.05
USN8370TAA45 4.8750 % Sura	2014 - 24	3,700,000	0	0	3,700,000	3,645,018.00	1.47
XS1691349010 5.1250 % TC Ziraat Bankasi A.S.	2017 - 23	700,000	0	700,000	0	0.00	0.00
US87927YAA01 5.3030 % Telecom It	2014 - 24	3,600,000	0	0	3,600,000	3,520,283.62	1.42
US88032XAL82 3.2800 % Tencent	2019 - 24	3,000,000	0	0	3,000,000	2,954,070.00	1.19
US88167AAL52 6.0000 % Teva Pharma	2018 - 24	3,000,000	200,000	0	3,200,000	3,180,832.00	1.28
USP93960AF25 4.3750 % TrinidadTob	2013 - 24	1,700,000	0	500,000	1,200,000	1,186,260.00	0.48
US900123CF53 5.7500 % Turkey	2014 - 24	1,000,000	0	1,000,000	0	0.00	0.00
XS1578203462 6.1250 % Turkiye Bk	2017 - 24	1,000,000	0	0	1,000,000	967,000.00	0.39
XS1028951264 4.8750 % Turk Tele	2014 - 24	0	1,000,000	0	1,000,000	945,840.00	0.38
XS1970705528 8.1250 % Turk Vak Bk	2019 - 24	1,600,000	0	0	1,600,000	1,592,448.00	0.64
CH0244100266 5.1250 % UBS	2014 - 24	3,700,000	0	0	3,700,000	3,596,955.00	1.45
USP94461AB96 0.0000 % Unifin Financ	2016 - 23	2,500,000	0	2,500,000	0	0.00	0.00
US91282CER88 2.5000 % USA	2022 - 24	0	3,000,000	0	3,000,000	2,928,046.89	1.18
XS1917548247 5.3500 % Vanke RE	2018 - 24	2,000,000	0	0	2,000,000	1,983,540.00	0.80

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1023280271 7.2500 % Wan Pty Int	2014 - 24	2,000,000	1,000,000	0	3,000,000	2,128,800.00	0.86
US98105HAC43 4.7500 % Woori Bk	2014 - 24	2,000,000	0	0	2,000,000	1,983,200.00	0.80
USP989MJAY76 8.7500 % YPF	2014 - 24	0	1,000,000	0	1,000,000	374,360.00	0.15
XS1945941786 0.0000 % Yuzhou Group Holdings	2019 - 23	2,100,000	0	0	2,100,000	144,653.54	0.06
XS2429784809 0.0000 % Yz Grp	2022 - 99	475,000	0	0	475,000	33,987.44	0.01
XS1954963580 0.0000 % Yz Grp	2019 - 24	2,000,000	0	0	2,000,000	143,107.96	0.06
Total Bonds, listed on an official stock exchange						241,877,924.58	97.54

Money market instruments

Money market instruments, listed on an official stock exchange

USD

XS2449192942 0.0000 % 8 Zhenro CD	2022 - 23	2,500,000	0	0	2,500,000	150,480.05	0.06
Total Money market instruments, listed on an official stock exchange						150,480.05	0.06

Total Securities						242,028,404.63	97.60
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Total Securities						242,028,404.63	97.60
Current account balance						3,382,879.64	1.36
Derivative financial instruments						5,076,475.00	2.05
Other assets						3,940,410.92	1.59
Total assets as of 30.04.2023						254,428,170.19	102.61
Liabilities						-6,460,616.52	-2.61
Net assets as of 30.04.2023						247,967,553.67	100.00

Derivative financial instruments

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

Interest Rate Swaps

Description	Number of contracts	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
IRS - USD 04.02.2020 - 05.02.2024	100,000,000	05.02.2024	LGT Bank AG	2,887,300.00	1.16
IRS - USD 11.02.2020 - 12.02.2024	75,000,000	12.02.2024	LGT Bank AG	2,189,175.00	0.88
Total				5,076,475.00	2.05
Total open derivative financial instruments at the end of the period under review				5,076,475.00	2.05

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 Fixed Maturity Bond Fund 2026 UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) A	23,680,345	27,945,339	n.a.
Units outstanding at the end of the period (USD) A	25,112	29,515	n.a.
Net asset value per unit at the end of the period (USD) A	942.99	946.82	n.a.
Net asset value per unit at the beginning of the period (USD) A	946.82	1,000.00 ²	n.a.
Percent change in asset value vs previous year (USD) A ¹	2.67%	-5.32% ²	n.a.

¹ Distribution in performance included

² Since launching 01.12.2021

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (USD) A ¹	-4.13%	0.20% ²	n.a.

¹ Distribution in performance included

² Since launching 01.12.2021

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 30.04.2023

	30.04.2023
Assets	USD
Bank balance	
Current account balance	26,642.42
Transferable securities	
Bonds, convertible bonds, warrant bonds	23,278,343.38
Derivative financial instruments	1,505,130.00
Other assets	576,905.34
Total assets	25,387,021.14
Liabilities	-1,706,676.03
Net assets	23,680,345.11

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	USD
Earnings from cash in banks	5,811.11
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	1,325,358.21
Earnings from derivative financial instruments	628,284.49
Other earnings	62,691.97
Buying into current earnings with the issue of units	71,163.01
Total earnings	2,093,308.79
Expenses	30.04.2023
	USD
Interest payable	261,297.98
Ongoing remuneration as specified by internal regulations	164,245.56
thereof management fees	132,456.11
thereof depositary fees	9,253.39
thereof other remuneration as specified by internal regulations	22,536.06
Other expenses	44,436.93
Adjustment of current earnings with the redemption of units	250,234.86
Total expenses	720,215.33
Net earnings	1,373,093.46
Capital gains and capital losses realized	-937,850.41
Profit or loss realized	435,243.05
Capital gains and capital losses not realized	169,478.66
Net profit / loss	604,721.71

Distribution of profit

	30.04.2023
	USD
Net earnings of the period	1,373,093.46
Net earnings distributed during the period	-556,847.90
Balance carried forward from previous year (Net earnings)	83,713.95
Net earnings available for distribution	899,959.51
Net earnings provided for distribution to investors	787,261.20
Net earnings retained for reinvestment	0.00
Balance carried forward into new year (Net earnings)	112,698.31
Realized capital gains of the period	-937,850.41
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	-937,850.41
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-937,850.41
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

	30.04.2023
	USD
Net assets at the beginning of the period under review	27,945,338.76
Distributions	-802,869.65
Balance from unit movements	-4,066,845.71
Net profit / loss	604,721.71
Net assets at the end of the period under review	23,680,345.11

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Fixed Maturity Bond Fund 2026 (USD) A	
Number of units outstanding at the beginning of the period	29,515.000
Number of units issued	1,597.000
Number of units redeemed	-6,000.000
Number of units outstanding at the end of the period	25,112.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
USD							
XS2341038656 2.6250 % AAC Tech Hldg	2021 - 26	200,000	0	0	200,000	164,670.00	0.70
XS2361052884 2.0000 % ABQ Fin	2021 - 26	400,000	0	200,000	200,000	181,364.00	0.77
XS2343006958 2.6340 % AfreximBk	2021 - 26	400,000	0	0	400,000	358,880.00	1.52
XS1983289791 4.3750 % Africa Fin	2019 - 26	400,000	0	0	400,000	375,791.27	1.59
XS2615583510 7.7500 % ALPHA STAR VII	2023 - 26	0	200,000	0	200,000	201,580.00	0.85
XS2326545204 8.4500 % Aragvi Fin	2021 - 26	200,000	0	0	200,000	136,144.78	0.57
USL0427PAD89 8.0000 % Atento Lux	2021 - 26	400,000	0	400,000	0	0.00	0.00
USP0592VAA63 6.5000 % Auna	2020 - 25	200,000	0	0	200,000	155,766.00	0.66
XS2264757704 2.7500 % Avic International Finance and Investment	2021 - 26	400,000	0	0	400,000	372,000.00	1.57
USP13435AC98 3.2500 % Banco Internacional de Peru	2019 - 26	300,000	0	0	300,000	275,439.00	1.16
US05968LAM46 3.0000 % Bancolombia	2020 - 25	300,000	0	300,000	0	0.00	0.00
US05971BAG41 2.7500 % Banco PTG Pactual	2021 - 26	400,000	0	200,000	200,000	184,000.00	0.78
NO0012496688 13.0000 % Bayport Mgmt	2022 - 25	0	300,000	0	300,000	284,017.22	1.20
USP1024TAN92 4.8750 % BBVA CO	2015 - 25	200,000	0	200,000	0	0.00	0.00
USP09252AK62 6.2500 % Bc Bogota	2016 - 26	200,000	0	0	200,000	194,000.00	0.82
USF1R15XK516 4.3750 % BNP	2016 - 26	200,000	0	0	200,000	192,497.37	0.81
US09681MAB46 3.8750 % BOC Avi	2016 - 26	400,000	0	0	400,000	385,196.00	1.63
XS2230649225 6.0000 % Borets Finance	2020 - 26	200,000	0	0	200,000	97,212.34	0.41
USA08163AAA41 4.3500 % BRF	2016 - 26	200,000	0	0	200,000	174,400.00	0.74
NO0010893076 8.5000 % Brooge Pet&Gas	2020 - 25	289,120	0	21,761	267,359	242,045.35	1.02
XS2230306537 2.0000 % CBQ Fin	2020 - 25	200,000	0	0	200,000	186,480.00	0.79

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2297060126 2.0000 % CDBL	2021 - 26	400,000	0	0	400,000	368,408.00	1.56
USP6040KAB37 4.8750 % CerroAguila	2016 - 26	200,000	200,000	0	400,000	385,434.93	1.63
XS2251822727 0.0000 % CIFI Hldgs	2020 - 26	200,000	0	0	200,000	30,054.00	0.13
US172967JC62 4.3000 % Citigroup	2014 - 26	200,000	0	0	200,000	195,382.00	0.83
XS2226808082 2.0000 % CNAC Finb	2020 - 25	200,000	0	0	200,000	184,469.79	0.78
US12634MAB63 3.5000 % CNOOC Fin	2015 - 25	200,000	0	200,000	0	0.00	0.00
XS2180875077 1.8750 % COSL SG	2020 - 25	200,000	0	0	200,000	187,282.00	0.79
XS2178949561 5.4000 % Country	2020 - 25	200,000	0	0	200,000	116,860.00	0.49
USL21779AD28 7.6250 % CSN Res	2019 - 26	400,000	0	200,000	200,000	200,640.00	0.85
XS2066049219 6.7500 % Dar Al-Ak	2019 - 25	200,000	0	200,000	0	0.00	0.00
USV28479AA77 7.9500 % Diamond II Ltd	2023 - 26	0	200,000	0	200,000	197,040.00	0.83
XS2124965299 2.9500 % DIB Sukuk	2020 - 26	200,000	0	0	200,000	189,508.00	0.80
XS2262220143 3.7500 % DIFC Sukuk	2020 - 26	200,000	0	0	200,000	192,850.00	0.81
XS2080321198 6.5000 % Dilijan Finance	2020 - 25	200,000	0	200,000	0	0.00	0.00
US25470XAY13 7.7500 % Dish DBS	2016 - 26	200,000	0	0	200,000	116,500.00	0.49
NO0011088593 7.8750 % DNO	2021 - 26	200,000	0	0	200,000	187,200.00	0.79
XS2325727100 2.3750 % Doha Fin	2021 - 26	400,000	0	0	400,000	370,200.00	1.56
US279158AL39 5.3750 % Ecopetrol	2015 - 26	300,000	100,000	200,000	200,000	188,620.00	0.80
USP3691NBF61 3.8750 % El Puerto	2016 - 26	200,000	0	0	200,000	190,796.00	0.81
XS2219274789 6.5161 % Emirates	2020 - 25	400,000	0	0	400,000	400,934.57	1.69
US29274FAF18 4.0000 % Enel Americas	2016 - 26	400,000	0	200,000	200,000	193,562.00	0.82
US29336UAF49 4.8500 % EnLink Mid	2016 - 26	200,000	0	0	200,000	195,264.00	0.82
USC3535CAJ74 6.8750 % FirstQuantum	2018 - 26	200,000	0	0	200,000	196,035.79	0.83
US345397B777 2.7000 % Ford Motor	2021 - 26	200,000	0	0	200,000	177,552.00	0.75
XS2343337122 5.0000 % Fortune	2021 - 26	0	200,000	0	200,000	126,272.00	0.53
XS2238561794 5.9500 % Fortune Star BVI	2020 - 25	200,000	0	0	200,000	145,878.00	0.62
XS1951084471 5.1500 % Gaz Cap	2019 - 26	200,000	0	200,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
NO0010894330 9.2500 % Gen Ener Fin 4	2020 - 25	300,000	0	0	300,000	283,221.81	1.20
US37045XDK90 1.5000 % GM Fin	2021 - 26	200,000	0	0	200,000	178,848.00	0.76
USG4066TAA00 6.2500 % Gran Tierra	2018 - 25	400,000	0	200,000	200,000	171,928.00	0.73
USV3856JAA17 5.5000 % Greenk Wnd PrM	2022 - 25	300,000	0	0	300,000	286,800.00	1.21
USP4955MAA91 5.7500 % Grupo Axo SAPI de CV	2021 - 26	300,000	0	0	300,000	264,300.00	1.12
US40049JBB26 4.6250 % Grupo Tele	2015 - 26	200,000	0	0	200,000	196,810.00	0.83
XS1713473608 5.9500 % GTLK EurCap	2019 - 25	200,000	0	200,000	0	0.00	0.00
XS2281463237 2.1500 % Haidilao International Holding	2021 - 26	200,000	0	0	200,000	178,953.03	0.76
USL48008AA19 5.9500 % Hidrovias International Finance	2018 - 25	200,000	0	0	200,000	191,874.00	0.81
US404280BH13 4.3750 % HSBC Hldg	2016 - 26	200,000	0	0	200,000	193,675.42	0.82
XS1515240015 4.8750 % Huar Fin II	2016 - 26	200,000	0	0	200,000	174,460.00	0.74
XS1422790615 4.6250 % Huarong Finance II	2016 - 26	200,000	0	0	200,000	177,076.00	0.75
XS2256737722 2.2500 % Huaxin Cement	2020 - 25	400,000	0	200,000	200,000	178,612.60	0.75
XS2413632360 5.6250 % IHS Hldg	2021 - 26	200,000	0	0	200,000	167,098.00	0.71
USV2335LAA99 6.2500 % India Air Infra	2021 - 25	0	250,000	0	250,000	238,925.00	1.01
XS2377720839 4.5000 % Indiabulls 26 CV	2021 - 26	200,000	0	0	200,000	150,771.90	0.64
USP5865GAC44 7.5000 % Inver Atlantida	2021 - 26	200,000	0	0	200,000	183,308.00	0.77
USY47606AE16 3.2500 % KIA CORP.	2016 - 26	200,000	0	0	200,000	189,130.00	0.80
US50066CAL37 2.2500 % Korea Gas	2016 - 26	200,000	0	0	200,000	184,996.00	0.78
USU5007TAA35 7.1250 % Kosmos Energy	2019 - 26	0	200,000	0	200,000	178,140.65	0.75
XS1514045886 4.7500 % Lukoil Int	2016 - 26	200,000	0	200,000	0	0.00	0.00
XS2176018609 2.5000 % MDGH GMTN RSC	2020 - 26	400,000	0	0	400,000	376,520.00	1.59
USY59501AA78 7.3750 % Medco Oak Tree	2019 - 26	200,000	0	0	200,000	191,942.00	0.81
US58733RAE27 2.3750 % MercadoLibre	2021 - 26	200,000	0	0	200,000	181,230.00	0.77
XS1806400708 8.5000 % Metinvest	2018 - 26	200,000	0	0	200,000	130,518.10	0.55
XS1713469911 6.9500 % MHP Lux	2018 - 26	400,000	0	0	400,000	200,680.00	0.85

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1894610119 6.6250 % Millicom	2018 - 26	200,000	0	0	200,000	172,036.80	0.73
USY6142NAC21 5.1250 % Mongolia	2020 - 26	200,000	0	0	200,000	183,028.00	0.77
US61761J3R84 3.1250 % MS	2016 - 26	200,000	0	0	200,000	190,152.00	0.80
XS1493823725 6.5000 % MTN (Maur)	2016 - 26	200,000	0	0	200,000	200,260.00	0.85
US64110LAN64 4.3750 % Netflix	2016 - 26	200,000	0	200,000	0	0.00	0.00
US69121KAD63 4.2500 % Owl Rock Cap	2020 - 26	400,000	0	0	400,000	373,772.00	1.58
US71654QBW15 4.5000 % PEMEX	2016 - 26	400,000	0	0	400,000	363,776.00	1.54
XS2224065289 5.9500 % Periana Holdings	2020 - 26	200,000	0	0	200,000	194,460.00	0.82
US69370RAK32 1.4000 % Pertamina	2021 - 26	200,000	0	0	200,000	181,600.00	0.77
XS0279120793 0.0000 % Peru Enhanced	2006 - 25	250,000	0	250,000	0	0.00	0.00
USY7136YAA83 5.1250 % Perusa Gas	2014 - 24	300,000	0	300,000	0	0.00	0.00
XS2289895927 0.0000 % Petra Dmnds	2021 - 26	200,000	0	0	200,000	229,130.49	0.97
XS2341882913 4.9000 % Powerlong	2021 - 26	200,000	0	0	200,000	39,912.00	0.17
XS1751117604 5.0000 % Puma Intl	2018 - 26	200,000	0	0	200,000	180,026.00	0.76
XS2306847232 2.2500 % REC	2021 - 26	200,000	0	0	200,000	180,424.00	0.76
XS2352861814 1.6020 % SA Global Sukuk	2021 - 26	400,000	0	400,000	0	0.00	0.00
US80007RAK14 4.3000 % Sands China	2021 - 26	200,000	0	0	200,000	188,565.60	0.80
US05971WAC73 2.7000 % Santander	2020 - 25	200,000	0	200,000	0	0.00	0.00
US80282KAZ93 3.2440 % Santander	2019 - 26	200,000	200,000	0	400,000	367,496.71	1.55
USP1507SAH06 5.3750 % Santander	2020 - 25	200,000	0	200,000	0	0.00	0.00
US80386WAC91 4.3750 % Sasol Financ	2021 - 26	200,000	0	0	200,000	180,744.00	0.76
XS2325735897 7.7500 % Seplat Ener	2021 - 26	200,000	0	0	200,000	159,476.00	0.67
NO0011057622 12.0000 % ShaMaran Petro	2021 - 25	300,000	0	0	300,000	283,112.09	1.20
XS2025575114 0.0000 % Shimaop Grp	2019 - 26	200,000	0	0	200,000	27,131.14	0.11
XS1953029284 0.0000 % Shimaop Grp	2019 - 24	200,000	0	0	200,000	26,178.50	0.11
XS2293578832 3.2500 % Sino-Ocean	2021 - 26	0	200,000	0	200,000	63,160.38	0.27
USG82016AR01 1.4500 % Sinopec Grp	2021 - 26	400,000	0	0	400,000	367,664.00	1.55

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
USP8704LAB47 7.5000 % SixSigma	2018 - 25	0	200,000	0	200,000	169,900.97	0.72
USF43628C650 4.2500 % Societe Generale	2016 - 26	200,000	0	0	200,000	185,264.00	0.78
US85207UAK16 7.6250 % Sprint	2018 - 26	200,000	0	200,000	0	0.00	0.00
XS1843435337 4.7000 % Steel Funding	2019 - 26	200,000	0	200,000	0	0.00	0.00
USA9890AAA81 5.7500 % Suzano Austria	2016 - 26	400,000	0	400,000	0	0.00	0.00
XS1341169867 3.6250 % Swire Pties	2016 - 26	200,000	0	0	200,000	194,012.00	0.82
US88032XAM65 3.5750 % Tencent	2019 - 26	400,000	0	0	400,000	385,684.00	1.63
USG87602AA90 4.0000 % Tengizchevroil Finance Company International	2016 - 26	400,000	0	0	400,000	355,480.00	1.50
US88167AAE10 3.1500 % Teva Pharma	2016 - 26	200,000	0	200,000	0	0.00	0.00
USP9308RAZ66 6.7500 % TGS	2018 - 25	150,000	0	150,000	0	0.00	0.00
XS1506085114 6.7500 % Theta Capital	2016 - 26	200,000	0	0	200,000	144,032.00	0.61
US87264ABU88 2.6250 % T-Mobile US	2021 - 26	200,000	0	0	200,000	187,976.00	0.79
USP9190NAB93 7.5000 % Total Play Tlcm	2020 - 25	200,000	200,000	0	400,000	277,860.74	1.17
XS2279432384 2.7500 % Tower B Infra	2021 - 26	0	400,000	0	400,000	367,676.00	1.55
US892331AM12 1.3390 % Toyota Motor	2021 - 26	400,000	0	0	400,000	368,360.00	1.56
USP9406GAC26 5.2500 % Trust F/1401	2015 - 26	400,000	0	0	400,000	382,128.00	1.61
USG91139AF57 1.2500 % TSMC Global	2021 - 26	400,000	0	0	400,000	363,560.00	1.54
USG91237AB60 10.2500 % Tullow Oil	2021 - 26	200,000	0	200,000	0	0.00	0.00
XS1961010987 6.9500 % Turk Sise	2019 - 26	200,000	0	0	200,000	194,400.00	0.82
XS1955059420 6.8750 % Turk Tele	2019 - 25	0	200,000	0	200,000	190,180.00	0.80
USP94461AE36 0.0000 % Unifin Financ	2018 - 26	200,000	0	200,000	0	0.00	0.00
USL9467UAB37 8.7500 % UNIGEL Luxembourg	2019 - 26	200,000	0	0	200,000	185,868.00	0.78
US91282CCA71 0.1250 % USA	2021 - 26	0	200,000	0	200,000	219,327.36	0.93
US9128286X38 2.1250 % USA	2019 - 26	0	450,000	450,000	0	0.00	0.00
US91911TAP84 6.2500 % Vale Over	2016 - 26	200,000	0	0	200,000	207,000.00	0.87
USP98047AC08 4.3750 % Volcan Compania Minera	2021 - 26	200,000	0	0	200,000	151,034.00	0.64

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2586129574							
11.0000 % Wanda Proper	2023 - 26	0	200,000	0	200,000	117,585.74	0.50
US961214CX95							
2.8500 % Westpac	2016 - 26	0	400,000	0	400,000	379,960.00	1.60
USU98401AA75							
5.0000 % Xerox Hldg	2020 - 25	400,000	0	200,000	200,000	190,593.94	0.80
XS2223576328							
3.5000 % Zg Online P&C	2020 - 26	0	200,000	0	200,000	160,310.00	0.68
Total Bonds, listed on an official stock exchange						23,278,343.38	98.30
Total Securities						23,278,343.38	98.30
Total Securities						23,278,343.38	98.30
Current account balance						26,642.42	0.11
Derivative financial instruments						1,505,130.00	6.36
Other assets						576,905.34	2.44
Total assets as of 30.04.2023						25,387,021.14	107.21
Liabilities						-1,706,676.03	-7.21
Net assets as of 30.04.2023						23,680,345.11	100.00

Derivative financial instruments

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

Interest Rate Swaps

Description	Number of contracts	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
OIS - USD 06.12.2021 - 29.05.2026	10,000,000	29.05.2026	LGT Bank AG	754,310.00	3.19
OIS - USD 07.12.2021 - 29.05.2026	10,000,000	29.05.2026	LGT Bank AG	750,820.00	3.17
Total				1,505,130.00	6.36
Total open derivative financial instruments at the end of the period under review				1,505,130.00	6.36

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 Fixed Maturity Bond Fund 2025 UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) A	53,264,716	n.a.	n.a.
Units outstanding at the end of the period (USD) A	57,484	n.a.	n.a.
Net asset value per unit at the end of the period (USD) A	926.60	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) A	1,000.00 ²	n.a.	n.a.
Percent change in asset value vs previous year (USD) A ¹	-7.34% ²	n.a.	n.a.

¹ Distribution in performance included

² Since launching 30.11.2022

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.

Additional information to the 3-Year Comparison

As of:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (USD) A ¹	-9.32% ²	n.a.	n.a.

¹ Distribution in performance included

² Since launching 30.11.2022

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 30.04.2023

	30.04.2023
Assets	USD
Bank balance	
Current account balance	993,750.47
Money market instruments	115,568.68
Transferable securities	
Bonds, convertible bonds, warrant bonds	51,570,382.58
Derivative financial instruments	-59,400.00
Other assets	671,589.34
Total assets	53,291,891.07
Liabilities	-27,174.59
Net assets	53,264,716.48

Statement of income for the period from 30.11.2022 to 30.04.2023

	30.04.2023
Earnings	USD
Earnings from cash in banks	19,906.44
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	904,455.88
Earnings from derivative financial instruments	430,972.24
Other earnings	8,200.00
Total earnings	1,363,534.56
	30.04.2023
Expenses	USD
Interest payable	390,054.49
Ongoing remuneration as specified by internal regulations	135,819.87
thereof management fees	109,532.21
thereof depositary fees	7,451.44
thereof other remuneration as specified by internal regulations	18,836.22
Other expenses	23,778.56
Total expenses	549,652.92
Net earnings	813,881.64
Capital gains and capital losses realized	1,631,755.77
Profit or loss realized	2,445,637.41
Capital gains and capital losses not realized	-330,749.18
Net profit / loss	2,114,888.23

Distribution of profit

30.04.2023

USD

Net earnings of the period	813,881.64
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	0.00
Net earnings available for distribution	813,881.64
Net earnings provided for distribution to investors	813,398.44
Net earnings retained for reinvestment	0.00
Balance carried forward into new year (Net earnings)	483.20
Realized capital gains of the period	1,631,755.77
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	1,631,755.77
Realized capital gains provided for distribution to investors	931,815.46
Realized capital retained for reinvestment	0.00
Balance carried forward into new year (Realized capital gains)	699,940.31

Change in net assets

30.04.2023

USD

Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	51,149,828.25
Net profit / loss	2,114,888.23
Net assets at the end of the period under review	53,264,716.48

Changes in the number of units outstanding

30.04.2023

Number

LGT Fixed Maturity Bond Fund 2025 (USD) A	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	57,483.989
Number of units redeemed	0.000
Number of units outstanding at the end of the period	57,483.989

Inventory of fund assets

ISIN/Description ¹	Term	30.11.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
USD							
US00287YCU10 2.8000 % AbbVie	2020 - 23	0	600,000	600,000	0	0.00	0.00
XS1789460216 4.0000 % ADCB	2018 - 23	0	600,000	600,000	0	0.00	0.00
XS0897453493 4.5000 % ADCB Fin	2013 - 23	0	940,000	940,000	0	0.00	0.00
XS2109444195 5.9787 % ADCB Fin	2020 - 25	0	1,000,000	0	1,000,000	993,872.20	1.87
XS1633896813 4.1250 % Afreximbank	2017 - 24	0	800,000	0	800,000	777,662.34	1.46
XS2189425122 3.1250 % Africa Fin	2020 - 25	0	500,000	0	500,000	464,292.24	0.87
XS1892247963 5.2500 % African Export-Import Bank (Afreximbank)	2018 - 23	0	600,000	0	600,000	594,406.33	1.12
XS1876097129 4.3750 % AHB COMP	2018 - 23	0	430,000	0	430,000	427,119.00	0.80
US01609WAS17 2.8000 % Alibaba Grp	2017 - 23	0	1,280,000	1,280,000	0	0.00	0.00
US01609WAQ50 3.6000 % Alibaba Grp	2015 - 24	0	1,000,000	0	1,000,000	976,600.00	1.83
US031162BY57 3.1250 % Amgen	2015 - 25	0	500,000	0	500,000	488,380.00	0.92
XS2364121645 8.7500 % Anton Oilf	2021 - 25	0	500,000	0	500,000	416,687.81	0.78
XS2082380515 7.5000 % Anton Oilfield Services Group	2019 - 22	0	1,030,000	1,030,000	0	0.00	0.00
XS1877841400 4.1250 % Arab Petro	2018 - 23	0	430,000	430,000	0	0.00	0.00
XS2082322822 5.8857 % Arab Petro	2019 - 24	0	500,000	0	500,000	503,288.14	0.94
XS0910932788 5.0000 % Arcelik AS	2013 - 23	0	850,000	850,000	0	0.00	0.00
US05968LAM46 3.0000 % Bancolumbia	2020 - 25	0	700,000	0	700,000	678,300.00	1.27
USP14517AA73 4.3750 % Bancomext	2015 - 25	0	500,000	0	500,000	486,155.00	0.91
NO0012496688 13.0000 % Bayport Mgmt	2022 - 25	0	600,000	0	600,000	568,034.44	1.07
USP1024TAN92 4.8750 % BBVA CO	2015 - 25	0	600,000	0	600,000	567,690.00	1.07
USP0956JCG87 4.2500 % BCP	2013 - 23	0	430,000	430,000	0	0.00	0.00

ISIN/Description ¹	Term	30.11.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2471135926 5.5809 % Bk Cn Mac	2022 - 25	0	500,000	0	500,000	500,146.44	0.94
XS0925008533 4.3750 % BOC Avi	2013 - 23	0	1,130,000	1,130,000	0	0.00	0.00
XS1822793821 6.2153 % BOC Aviation	2018 - 25	0	1,000,000	0	1,000,000	994,090.00	1.87
NO0010893076 8.5000 % Brooge Pet&Gas	2020 - 25	0	200,000	7,821	192,179	173,983.42	0.33
US140420NB24 3.3750 % Cap One	2013 - 23	0	500,000	500,000	0	0.00	0.00
US14040HCQ65 4.1660 % Cap One Fin	2022 - 25	0	500,000	0	500,000	487,765.00	0.92
XS1825455030 5.0000 % CBQ Fin	2018 - 23	0	1,070,000	1,070,000	0	0.00	0.00
USU12501AW95 4.0000 % CCO Hldgs	2017 - 23	0	430,000	430,000	0	0.00	0.00
XS2416645203 2.0000 % CCTHK 2021	2022 - 25	0	500,000	0	500,000	473,025.00	0.89
XS2423459242 2.7500 % CDBL	2022 - 25	0	500,000	0	500,000	479,450.00	0.90
XS1703056470 3.0000 % CDBL Funding1	2017 - 23	0	1,280,000	1,280,000	0	0.00	0.00
USP22835AA30 3.6250 % Centrais Eletricas Brasileiras	2020 - 25	0	800,000	0	800,000	761,104.00	1.43
XS2075784103 0.0000 % CIFI Hldgs	2019 - 24	0	250,000	0	250,000	37,726.57	0.07
XS1750975200 0.0000 % CIFI Hldgs	2018 - 99	0	210,000	210,000	0	0.00	0.00
US172967MX62 0.9810 % Citigroup	2021 - 25	0	500,000	0	500,000	476,705.00	0.89
US172967GT25 3.5000 % Citigroup	2013 - 23	0	430,000	430,000	0	0.00	0.00
XS1788513494 4.6250 % CNAC (HK) Finbridge Company	2018 - 23	0	430,000	430,000	0	0.00	0.00
XS1788514039 4.8750 % CNAC Finb	2018 - 25	0	700,000	0	700,000	691,572.00	1.30
XS1819966687 4.3750 % CnGrWal III	2018 - 23	0	640,000	640,000	0	0.00	0.00
XS2055625839 7.3750 % Cn Hongqi	2019 - 23	0	850,000	850,000	0	0.00	0.00
US12634MAB63 3.5000 % CNOOC Fin	2015 - 25	0	1,200,000	0	1,200,000	1,169,640.00	2.20
US12634MAD20 3.7500 % CNOOC Fin	2018 - 23	0	1,150,000	1,150,000	0	0.00	0.00
US84265VAH87 3.8750 % Copper	2015 - 25	0	500,000	0	500,000	490,755.00	0.92
XS1751178499 4.7500 % Country	2018 - 23	0	1,280,000	1,280,000	0	0.00	0.00
XS1750118462 5.1250 % Country	2018 - 25	0	600,000	0	600,000	374,418.00	0.70
XS2178949561 5.4000 % Country	2020 - 25	0	600,000	0	600,000	350,580.00	0.66

ISIN/Description ¹	Term	30.11.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS0957135212 6.5000 % CS	2013 - 23	0	430,000	430,000	0	0.00	0.00
US225433AC55 3.7500 % CS Gr Fd	2015 - 25	0	1,000,000	0	1,000,000	930,641.13	1.75
XS2286303149 2.6250 % DAE Funding	2021 - 25	0	500,000	0	500,000	473,550.00	0.89
XS2066049219 6.7500 % Dar Al-Ak	2019 - 25	0	400,000	0	400,000	395,784.00	0.74
XS1794398831 6.8750 % Dar Al-Ak	2018 - 23	0	980,000	980,000	0	0.00	0.00
US251526CG20 1.4470 % DB	2021 - 25	0	700,000	0	700,000	659,456.00	1.24
US251526BR93 3.9500 % DB	2018 - 23	0	1,030,000	1,030,000	0	0.00	0.00
XS2078677213 2.9500 % DIB Sukuk	2019 - 25	0	500,000	0	500,000	482,800.00	0.91
XS1757821761 3.6250 % DIB Sukuk	2018 - 23	0	730,000	730,000	0	0.00	0.00
XS2080321198 6.5000 % Dilijan Finance	2020 - 25	0	700,000	0	700,000	678,917.71	1.27
US25470XAL91 5.0000 % Dish DBS	2012 - 23	0	770,000	770,000	0	0.00	0.00
US25470XAW56 5.8750 % Dish DBS	2014 - 24	0	500,000	0	500,000	413,830.00	0.78
XS1772800204 0.0000 % DME Airport	2018 - 23	0	810,000	0	810,000	352,670.76	0.66
XS1419869968 3.9080 % DP World Crescent	2016 - 23	0	1,200,000	1,200,000	0	0.00	0.00
US279158AK55 4.1250 % Ecopetrol	2014 - 25	0	500,000	0	500,000	477,685.00	0.90
XS2556254626 0.0000 % Emirates	2022 - 25	0	1,216,000	1,216,000	0	0.00	0.00
XS2119472178 2.6250 % Emirates	2020 - 25	0	500,000	0	500,000	476,950.00	0.90
XS1720817540 5.1250 % Emirates	2017 - 22	0	1,280,000	1,280,000	0	0.00	0.00
XS2556254626 0.0000 % Emirates II Ltd	2022 - 24	0	1,216,000	179,200	1,036,800	958,119.83	1.80
XS2106056067 2.5000 % FAB Sukuk	2020 - 25	0	700,000	0	700,000	670,390.00	1.26
US31572UAG13 4.0000 % Fibria	2017 - 25	0	500,000	0	500,000	489,700.00	0.92
XS1759265264 5.9500 % Fortune	2018 - 23	0	430,000	430,000	0	0.00	0.00
USP47113AA63 4.3750 % Gas Nat	2013 - 23	0	810,000	810,000	0	0.00	0.00
US36166NAG88 3.4500 % GE Capital	2020 - 25	0	500,000	0	500,000	486,825.00	0.91
US37045XAL01 4.2500 % GM Fin	2013 - 23	0	850,000	850,000	0	0.00	0.00
US37045XCK00 4.3500 % GM Fin	2018 - 25	0	800,000	0	800,000	784,192.00	1.47
USG4066TAA00 6.2500 % Gran Tierra	2018 - 25	0	600,000	0	600,000	515,784.00	0.97

ISIN/Description ¹	Term	30.11.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
USV3854PAA94 4.8750 % Greenko	2016 - 23	0	850,000	850,000	0	0.00	0.00
USV3856JAA17 5.5000 % Greenk Wnd PrM	2022 - 25	0	700,000	0	700,000	669,200.00	1.26
XS1734198051 5.8720 % Growthpnt	2018 - 23	0	1,200,000	1,200,000	0	0.00	0.00
USL48008AA19 5.9500 % Hidrovias International Finance	2018 - 25	0	400,000	0	400,000	383,748.00	0.72
XS2196334838 3.2500 % Hikma Finance USA	2020 - 25	0	600,000	0	600,000	567,726.00	1.07
NO0011002495 12.0000 % HKN Ener III	2021 - 25	0	400,000	0	400,000	384,791.31	0.72
US404280CS68 0.9760 % HSBC Hldg	2021 - 25	0	1,050,000	0	1,050,000	993,739.22	1.87
US404280BA69 3.6000 % HSBC Hldg	2016 - 23	0	680,000	680,000	0	0.00	0.00
XS1165659514 5.5000 % Huar Fin II	2015 - 25	0	500,000	0	500,000	474,865.00	0.89
XS2122990570 2.5000 % Huarong Fin	2020 - 23	0	1,280,000	1,280,000	0	0.00	0.00
XS2122990737 6.1781 % Huarong Fin	2020 - 25	0	500,000	0	500,000	463,950.00	0.87
US44891CBE21 2.3750 % Hyundai Ca	2020 - 23	0	210,000	210,000	0	0.00	0.00
USY3815NBA82 3.7500 % Hyundai Cap	2018 - 23	0	600,000	600,000	0	0.00	0.00
XS2113454115 5.8750 % IIFL Fin	2020 - 23	0	210,000	210,000	0	0.00	0.00
US46115HBC07 3.3750 % Intesa Sanp	2018 - 23	0	210,000	210,000	0	0.00	0.00
USP58072AG71 4.3750 % Inversiones	2013 - 23	0	1,240,000	1,240,000	0	0.00	0.00
USN4717BAD84 6.5000 % Jababeka International	2016 - 23	0	900,000	900,000	0	0.00	0.00
XS2049728004 5.3750 % JSW Steel	2019 - 25	0	800,000	0	800,000	774,656.00	1.45
USY70908AA90 7.0000 % Kawasan Ind Jab	2022 - 27	0	630,000	0	630,000	434,700.00	0.82
XS1379145656 5.2500 % Koc Hldg	2016 - 23	0	430,000	430,000	0	0.00	0.00
XS1805377246 4.0000 % KOMIR	2018 - 23	0	1,110,000	1,110,000	0	0.00	0.00
US50050HAM88 1.7500 % Kookmin Bank	2020 - 25	0	500,000	0	500,000	470,150.00	0.88
XS2465969132 3.5000 % Korea Water	2022 - 25	0	500,000	0	500,000	486,802.55	0.91
XS2084435002 3.9000 % Kunming Rail	2019 - 24	0	500,000	0	500,000	448,125.00	0.84
XS2125052261 5.8750 % Lenovo Group	2020 - 25	0	500,000	0	500,000	502,530.00	0.94
XS1410482282 2.7500 % MDGH GMTN RSC	2016 - 23	0	430,000	430,000	0	0.00	0.00

ISIN/Description ¹	Term	30.11.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2150023906 5.0000 % MEGI	2020 - 25	0	700,000	0	700,000	694,610.00	1.30
USG5975LAA47 4.8750 % Melco	2017 - 25	0	500,000	0	500,000	470,905.00	0.88
XS1806400534 7.7500 % Metinvest	2018 - 23	0	1,110,000	1,110,000	0	0.00	0.00
USG60744AE27 5.2500 % MGM China	2020 - 25	0	500,000	0	500,000	473,650.00	0.89
XS1589324075 4.1000 % MMC Fin	2017 - 23	0	900,000	900,000	0	0.00	0.00
USY6142NAB48 5.6250 % Mongolia	2017 - 23	0	430,000	430,000	0	0.00	0.00
USY6142GAB96 8.8500 % Mongolian M	2021 - 24	0	400,000	0	400,000	355,266.17	0.67
XS0921331509 0.0000 % MTS Int Fd	2013 - 23	0	770,000	770,000	0	0.00	0.00
XS0864383723 4.4220 % Novatek Fin	2012 - 22	0	900,000	0	900,000	753,750.00	1.42
XS1221677120 4.5000 % Office Cherifien des Phosphates	2015 - 25	0	500,000	0	500,000	486,100.00	0.91
XS1575977365 4.3750 % Olam Intl	2017 - 23	0	430,000	430,000	0	0.00	0.00
XS0922882344 3.7500 % ONCG Videsh	2013 - 23	0	1,200,000	1,200,000	0	0.00	0.00
XS0866438475 3.2500 % Ooredoo	2012 - 23	0	560,000	560,000	0	0.00	0.00
USY7140DAB65 4.5000 % Pelindo III	2018 - 23	0	1,110,000	1,110,000	0	0.00	0.00
US71654QBV32 4.2500 % PEMEX	2016 - 25	0	900,000	0	900,000	855,369.00	1.61
US71654QBG64 3.5000 % Petroleos Mexicanos PEMEX	2013 - 23	0	210,000	210,000	0	0.00	0.00
XS1752568144 3.9490 % PhosAgro Bd	2018 - 23	0	1,070,000	1,070,000	0	0.00	0.00
XS2049301042 3.2500 % Power Fin	2019 - 24	0	500,000	0	500,000	484,630.00	0.91
USY7138AAE02 4.3000 % PT Pertamina (Persero)	2013 - 23	0	1,070,000	1,070,000	0	0.00	0.00
XS1696810669 5.1250 % Puma Intl	2017 - 24	0	500,000	0	500,000	478,035.00	0.90
XS2109794417 6.1841 % QIB Sukuk	2020 - 25	0	500,000	0	500,000	501,370.00	0.94
XS2162033729 2.6250 % QNB Finance	2020 - 25	0	1,000,000	0	1,000,000	954,500.00	1.79
XS1902341939 5.2500 % REC	2018 - 23	0	640,000	0	640,000	639,065.60	1.20
XS1662407862 6.7520 % Rep of Iraq	2017 - 23	0	640,000	640,000	0	0.00	0.00
USP1507SAH06 5.3750 % Santander	2020 - 25	0	900,000	0	900,000	895,248.00	1.68
XS1637274124 0.0000 % Shimao Group	2017 - 99	0	1,070,000	0	1,070,000	143,280.27	0.27

ISIN/Description ¹	Term	30.11.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US82460EAP51 6.9727 % Shinhan Bk	2020 - 25	0	500,000	0	500,000	507,200.00	0.95
USY7758EEG27 4.4000 % Shriram Fin	2021 - 24	0	800,000	0	800,000	773,952.00	1.45
USY7758EEF44 5.1000 % Shriram Fin	2020 - 23	0	770,000	770,000	0	0.00	0.00
XS1718991414 2.7500 % Siam Co	2017 - 23	0	770,000	770,000	0	0.00	0.00
XS2354271251 2.7000 % Sino-Ocean Land Tresure IV	2021 - 25	0	500,000	0	500,000	163,850.00	0.31
USP8704LAB47 7.5000 % SixSigma	2018 - 25	0	400,000	0	400,000	339,801.94	0.64
USP8718AAF32 3.6250 % Soquimich	2013 - 23	0	850,000	850,000	0	0.00	0.00
USP8718AAH97 4.3750 % Soquimich	2014 - 25	0	700,000	0	700,000	693,140.00	1.30
XS0874014722 3.9500 % Standard Chartered	2013 - 23	0	210,000	210,000	0	0.00	0.00
XS2001187405 3.7850 % Std Chart	2019 - 25	0	500,000	0	500,000	488,295.45	0.92
USG85381AE48 6.0000 % Studio City	2020 - 25	0	500,000	0	500,000	463,050.00	0.87
XS1810024338 0.0000 % Sunac China	2018 - 23	0	850,000	0	850,000	174,451.51	0.33
US88032XAD66 3.8000 % Tencent	2015 - 25	0	1,000,000	0	1,000,000	980,900.00	1.84
XS2010030240 2.6250 % Tengizchevroil Finance Company International	2020 - 25	0	500,000	0	500,000	447,395.00	0.84
USP9190NAB93 7.5000 % Total Play Tlcm	2020 - 25	0	500,000	0	500,000	347,325.92	0.65
XS2099045515 4.2500 % Tower B Infra	2020 - 25	0	1,000,000	0	1,000,000	971,600.00	1.82
XS1793296465 5.2500 % Traf Fd	2018 - 23	0	850,000	850,000	0	0.00	0.00
XS1576037284 5.8750 % TurkGaranti	2017 - 23	0	210,000	210,000	0	0.00	0.00
USH42097DJ36 4.4900 % UBS Grp	2022 - 25	0	800,000	0	800,000	784,568.00	1.47
US91127LAG59 5.5233 % UOB	2022 - 25	0	500,000	0	500,000	499,540.85	0.94
US91282CCD11 0.1250 % USA	2021 - 23	0	1,280,000	1,280,000	0	0.00	0.00
US912828ZJ22 0.1250 % USA	2020 - 25	0	500,000	0	500,000	561,649.30	1.05
US912810FR42 2.3750 % USA	2004 - 25	0	400,000	0	400,000	641,533.30	1.20
US9128284S60 2.7500 % USA	2018 - 23	0	430,000	430,000	0	0.00	0.00
XS2083131859 5.7500 % Uzbek Industrial and Construction Bank	2019 - 24	0	400,000	0	400,000	369,508.00	0.69
XS2078641888 3.1500 % Vanke RE	2019 - 25	0	500,000	0	500,000	468,218.07	0.88

ISIN/Description ¹	Term	30.11.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1400710726 7.2500 % VEON Hldg	2016 - 23	0	640,000	640,000	0	0.00	0.00
XS2078814147 6.9500 % Wanda Prop	2019 - 22	0	272,000	272,000	0	0.00	0.00
XS2577258713 11.0000 % Wanda Proper	2023 - 25	0	400,000	0	400,000	240,004.00	0.45
USU55632AL40 3.7880 % WarnerMedia	2022 - 25	0	500,000	0	500,000	484,576.74	0.91
USG98149AC46 4.8750 % Wynn Macau	2017 - 24	0	500,000	0	500,000	483,750.00	0.91
USU98401AA75 5.0000 % Xerox Hldg	2020 - 25	0	200,000	0	200,000	190,593.94	0.36
XS1945941786 0.0000 % Yuzhou Group Holdings	2019 - 23	0	1,500,000	0	1,500,000	103,323.96	0.19
XS2429784809 0.0000 % Yz Grp	2022 - 99	0	1,055,000	0	1,055,000	75,487.90	0.14
XS2178448861 3.1250 % Zg Online P&C	2020 - 25	0	500,000	0	500,000	425,161.22	0.80
Total Bonds, listed on an official stock exchange						51,570,382.58	96.82

Bonds, which are traded on another market open to the public

USD

NO0010871601 10.5000 % Bayport Mgmt	2019 - 22	0	900,000	900,000	0	0.00	0.00
Total Bonds, which are traded on another market open to the public						0.00	0.00

Money market instruments

Money market instruments, listed on an official stock exchange

USD

XS2449192942 0.0000 % 8 Zhenro CD	2022 - 23	0	1,920,000	0	1,920,000	115,568.68	0.22
Total Money market instruments, listed on an official stock exchange						115,568.68	0.22

Total Securities						51,685,951.26	97.04
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Total Securities						51,685,951.26	97.04
Current account balance						993,750.47	1.87
Derivative financial instruments						-59,400.00	-0.11
Other assets						671,589.34	1.26
Total assets as of 30.04.2023						53,291,891.07	100.05
Liabilities						-27,174.59	-0.05
Net assets as of 30.04.2023						53,264,716.48	100.00

Derivative financial instruments

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

Interest Rate Swaps

Description	Number of contracts	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
OIS - USD 14.12.2022 - 30.05.2025	25,000,000	30.05.2025	LGT Bank AG	-59,400.00	-0.11
Total				-59,400.00	-0.11
Total open derivative financial instruments at the end of the period under review				-59,400.00	-0.11

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
US 2yr Note JUN 23	06.07.2023	35	35
US 2yr Note MAR 23	05.04.2023	75	75

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 Annual Report

Key accounting principles

Determination of net asset value

For each sub-fund, the net asset value, net asset value per class and net asset value per unit are calculated in respect of each day designated to be a valuation day and at the end of the financial year by the management company or its delegate, as specified in annex A of the prospectus for relevant sub-funds.

The net asset value of the sub-fund will be calculated by deducting total liabilities of the sub-fund (including the costs and fees described below) from the total assets of the sub-fund.

The net asset value per class will be calculated by deducting the liabilities of a sub-fund attributable to such class from the assets of the sub-fund attributable to such class. Class-specific assets and liabilities may include, but are not limited to, any cost or profit arising from a class-specific currency hedging; the portion of fees and expenses attributable to a class including the management fee, the performance fee, the operation fee and other adjustments such as the costs, pre-paid expenses, losses, dividends, profits, gains and income which the management company determines relate to such class.

The net asset value per unit is calculated by dividing the net asset value per class by the number of units of that class in issue.

The net asset value, the net asset value per class and the net asset value per unit will, unless the management company determines otherwise, be determined in respect of each valuation day in accordance with the articles of association and the following principles:

1. The value of any cash on hand, on loan, on deposit or on call, bills, demand notes, promissory notes, accounts receivable, prepaid expenses, cash dividends and interest declared or accrued and not yet received shall be deemed to be the full amount thereof plus accrued interest, if any, unless the management company shall have determined that any such position is not worth the full amount thereof and a deduction appropriate to reflect the true value of the asset in which event the value shall be deemed to be such value as the management company consider to be the reasonable value.

2. a. Except in the case of any interest in a managed fund to which paragraph 3 applies and subject to paragraphs 4 and 5 below, all calculations based on the value of investments quoted, listed, traded or dealt in on any stock exchange, commodities exchange, futures exchange or over-the-counter market shall be made by reference to the latest closing price – or lacking any closing price at the last available bid price – on the principal stock exchange for such investments as at the close of business in such place on the day as of which such calculation is to be made. For valuing debt instruments, accrued interest may have to be added.

b. Where there is no stock exchange, commodities exchange, futures exchange or over-the-counter market all calculations based on the value of investments quoted by any person, firm or institution making a market in that investment (and if there shall be more than one such market maker then such particular market maker as the management company may designate) shall be made by reference to the latest bid price quoted thereon, provided always that if the management company considers that the prices ruling on a stock exchange other than the principal stock exchange provide in all the circumstances a fairer criterion of value in relation to any such investment, such prices shall be adopted.

c. Derivative contracts traded on a stock exchange, commodities exchange, futures exchange or over-the-counter market shall be valued at the settlement price as determined by the market where the derivative is traded. If the market price is not available, the derivative contract may be valued in accordance with (b) above. Derivative contracts which are not traded on any of the aforementioned exchanges or markets and are not cleared by a clearing counterparty will be valued on the basis of the mark to market value of the derivative contract or if market conditions prevent marking to market, reliable and

prudent marking to model may be used. Derivative contracts which are not traded on any of the aforementioned exchanges or markets and which is cleared by a clearing counterparty shall be valued on the basis of a quotation provided at least daily by the relevant counterparty and verified at least weekly by a party independent of the counterparty, or another independent party which is approved for such purpose by the management company. Alternatively, a derivative contract which is not traded on a regulated market and which is cleared by a clearing counterparty may be valued using an alternative valuation. Alternative valuation, if any, will follow international best practice and adhere to the principles on valuation of OTC instruments established by bodies such as IOSCO and AIMA. The alternative valuation will be provided by a competent person selected by the management company or its agents, or a valuation by any other means provided that the alternative valuation will be fully reconciled to the counterparty valuation on a monthly basis. Any significant difference between the alternative valuation and counterparty valuation will be promptly investigated and explained.

d. Forward foreign exchange contracts shall be valued in the same manner as derivative contracts which are not traded in a regulated market or by reference to the price at the valuation day at which a new forward contract of the same size and maturity could be undertaken.

3. Subject to paragraphs 4 and 5, the value of each interest in any open-ended unit trust or corporation, open-ended investment company or other similar open-ended vehicle (a managed fund) shall be the last published net asset value per unit, share or other interest in such managed fund as of or reasonably close to the relevant valuation day (where available) or (if the same is not available) its estimated net asset value as of or reasonably close to such relevant valuation day.

4. If no net asset value, bid and offer prices or price quotations are available as provided in paragraphs 2 or 3, the value of the relevant asset shall be determined from time to time in such manner as the management company shall determine (including, among other means of establishing a fair value, model pricing).

5. Notwithstanding the foregoing, the management company may require some other method of valuation to be used if they consider that such valuation better reflects a fair value.

6. Any value (whether of a security or cash) other than in the base currency of the sub-fund (as set out in annex A of the prospectus) or class currency shall be converted, as applicable, into the base currency of the sub-fund (as set out in annex A of the prospectus) or class currency at an applicable rate.

7. The value of any accrued debt, liability and obligation (including all accrued management, incentive and professional fees), any accounts payable and any contingencies for which reserves are made shall be deemed to be the full amount thereof unless the management company determines otherwise.

Swinging single pricing

For any sub-fund, the UCITS or the management company on behalf of the UCITS may determine to apply a swinging single pricing mechanism for dealing with performance dilution issues that arise when a fund experiences large inflows or outflows to ensure that long-term unitholders are not materially disadvantaged by the negative impact from redemptions and subscriptions.

The swinging single pricing mechanism utilizes a single net asset value per unit for subscriptions and redemptions, which is adjusted upwards or downwards for net inflows or outflows, respectively, to cover the transaction costs, commissions, taxes, spreads and other costs incurred by a sub-fund due to cash flows. As a result, the aforementioned costs will be borne by subscribing and redeeming investors. The adjustment factor (the "swing factor") is typically applied when the net in- or outflows exceed a certain threshold (the "swing threshold").

Under the swinging single pricing policy, the swinging single pricing committee (the "SSP committee") decides upon the application of single swinging pricing to the sub-funds, the effective swing threshold and sets the swing factors based on an

assessment of the above listed costs incurred in the relevant markets. The SSP committee meets at least semi-annually, and ad-hoc as deemed necessary (such as in the case of substantial changes in financial market conditions or in the case of material changes to the sub-funds' investment policy). The SSP committee takes into account and may rely upon advice by investment and risk management experts within or outside LGT Group.

Annex A of the prospectus specifies whether or not a single swinging policy is applied for a given sub-fund and sets out the maximum swing factor and the swing threshold, where applicable.

Suspension of determination of net asset value

For each sub-fund, the UCITS or the management company on behalf of the UCITS may suspend the determination of the net asset value, the net asset value per class and/or the net asset value per unit if the UCITS or the management company on behalf of the UCITS deems that such suspension is in the best interest of the unitholders, the UCITS and/or a sub-fund, including the following circumstances:

1. in case any principal stock exchange, commodities exchange, futures exchange or over-the-counter market where a material part of the assets of the sub-fund is listed, quoted, traded or dealt in is closed (other than customary weekend and holiday closing) or trading is substantially restricted or suspended; or
2. in case no reasonable valuations in respect of a material part of the sub-fund's assets or liabilities are available in a timely manner; or
3. when circumstances exist as a result of which it is not reasonably practicable to determine the net asset value, the net asset value per class or the net asset value per unit on an accurate and timely basis; or
4. as a result of exchange restrictions or other restrictions affecting the transfer of funds or transactions on behalf of the sub-fund are rendered impracticable or purchases and sales of the sub-fund's investments cannot be effected at normal rates of exchange; or
5. a decision is made to liquidate and wind down the sub-fund.

Reference master-feeder structure

The following sub-funds are feeder funds, subject to the law relating to undertakings for collective investment (master-feeder structures).

LGT EM LC Bond Fund (feeder fund)

LGT EM LC Bond Sub-Fund (master fund)

LGT Sustainable Bond Fund Global (feeder fund)

LGT Sustainable Bond Global Sub-Fund (master fund)

LGT Sustainable Bond Fund Global Hedged (feeder fund)

LGT Sustainable Bond Global Hedged Sub-Fund (master fund)

LGT Sustainable Equity Fund Europe (feeder fund)

LGT Sustainable Equity Europe Sub-Fund (master fund)

LGT Sustainable Equity Fund Global (feeder fund)

LGT Sustainable Equity Global Sub-Fund (master fund)

The master funds have been issued and administrated by LGT Capital Partners (Ireland) Limited. The feeder funds exclusively acquires shares of the master fund, called share class A. The master funds are sub-funds of Crown Sigma UCITS plc, a UCITS under Irish law in the legal structure of an open investment company with umbrella structure, variable capital and segregated liability between the sub-funds, authorized by the Irish Central Bank. The sales prospectus, the fund requirements as well as the latest annual and semi-annual reports of the master funds are available free of charge at the following management company of the master funds: LGT Capital Partners (Ireland) Limited, 3rd Floor, 30 Herbert Street, Dublin 2, Ireland.

Conversion rates as of 30 April 2023

AUD	1.00	=	CHF	0.5880	BRL	1.00	=	CHF	0.1780
CAD	1.00	=	CHF	0.6563	CLP	1.00	=	CHF	0.0011
CNY	1.00	=	CHF	0.1286	COP	100.00	=	CHF	0.0191
DKK	1.00	=	CHF	0.1318	EUR	1.00	=	CHF	0.9825
GBP	1.00	=	CHF	1.1184	HKD	1.00	=	CHF	0.1134
HUF	1.00	=	CHF	0.0026	IDR	100.00	=	CHF	0.0061
ILS	1.00	=	CHF	0.2449	INR	1.00	=	CHF	0.0109
JPY	100.00	=	CHF	0.6537	MXN	1.00	=	CHF	0.0493
MYR	1.00	=	CHF	0.1995	NOK	1.00	=	CHF	0.0833
NZD	1.00	=	CHF	0.5497	PLN	1.00	=	CHF	0.2145
RUB	1.00	=	CHF	0.0111	SEK	1.00	=	CHF	0.0868
SGD	1.00	=	CHF	0.6672	THB	1.00	=	CHF	0.0261
TRY	1.00	=	CHF	0.0458	USD	1.00	=	CHF	0.8902
ZAR	1.00	=	CHF	0.0487					

Effective costs and Total Expense Ratio (TER)

Name	Management fee in %	Operations fee in %	TER 1 in %	TER 2 in %
LGT Sustainable Money Market Fund (CHF) B	0.28 ¹	0.05	0.28	0.28
LGT Sustainable Money Market Fund (CHF) C	0.14 ¹	0.05	0.21	0.21
LGT Sustainable Money Market Fund (EUR) B	0.46 ²	0.05	0.30	0.30
LGT Sustainable Money Market Fund (EUR) I1	0.23 ²	0.05	0.19	0.19
LGT Sustainable Money Market Fund (EUR) C	0.23 ²	0.05	0.19	0.19
LGT Sustainable Money Market Fund (EUR) IM	0.00	0.05	0.16	0.16
LGT Sustainable Money Market Fund (USD) B	0.50 ³	0.05	0.53	0.53
LGT Sustainable Money Market Fund (USD) C	0.25 ³	0.05	0.28	0.28
LGT Sustainable Money Market Fund (USD) IM	0.00	0.05	0.09	0.09
LGT Sustainable Bond Fund Global Inflation Linked (EUR) A	0.90	0.15	1.06	1.06
LGT Sustainable Bond Fund Global Inflation Linked (CHF) A	0.90	0.15	1.11	1.11
LGT Sustainable Bond Fund Global Inflation Linked (GBP) A	0.90	0.15	1.10	1.10
LGT Sustainable Bond Fund Global Inflation Linked (USD) A	0.90	0.15	1.10	1.10
LGT Sustainable Bond Fund Global Inflation Linked (EUR) B	0.90	0.15	1.06	1.06
LGT Sustainable Bond Fund Global Inflation Linked (CHF) B	0.90	0.15	1.10	1.10
LGT Sustainable Bond Fund Global Inflation Linked (GBP) B	0.90	0.15	1.10	1.10
LGT Sustainable Bond Fund Global Inflation Linked (USD) B	0.90	0.15	1.10	1.10
LGT Sustainable Bond Fund Global Inflation Linked (EUR) I1	0.45	0.09	0.55	0.55
LGT Sustainable Bond Fund Global Inflation Linked (CHF) I1	0.45	0.09	0.59	0.59
LGT Sustainable Bond Fund Global Inflation Linked (USD) I1	0.45	0.09	0.60	0.60
LGT Sustainable Bond Fund Global Inflation Linked (EUR) C	0.45	0.09	0.56	0.56

Name	Management fee in %	Operations fee in %	TER 1 in %	TER 2 in %
LGT Sustainable Bond Fund Global Inflation Linked (CHF) C	0.45	0.09	0.60	0.60
LGT Sustainable Bond Fund Global Inflation Linked (USD) C	0.45	0.09	0.60	0.60
LGT Sustainable Bond Fund Global Inflation Linked (EUR) CA	0.45	0.09	0.56	0.56
LGT Sustainable Bond Fund Global Inflation Linked (USD) CA	0.45	0.09	0.60	0.60
LGT Sustainable Bond Fund Global Inflation Linked (EUR) IM	0.00	0.06	0.07	0.07
LGT EM LC Bond Fund (EUR) A	1.20	0.09	1.53	1.53
LGT EM LC Bond Fund (USD) A	1.20	0.09	1.53	1.53
LGT EM LC Bond Fund (EUR) B	1.20	0.09	1.52	1.52
LGT EM LC Bond Fund (CHF) B	1.20	0.09	1.53	1.53
LGT EM LC Bond Fund (USD) B	1.20	0.09	1.53	1.53
LGT EM LC Bond Fund (EUR) I1	0.60	0.01	0.85	0.85
LGT EM LC Bond Fund (EUR) C	0.60	0.05	0.89	0.89
LGT EM LC Bond Fund (USD) C	0.60	0.05	0.90	0.90
LGT EM LC Bond Fund (EUR) IM	0.00	0.01	0.25	0.25
LGT Sustainable Bond Fund Global (EUR) A	0.90	0.06	1.18	1.18
LGT Sustainable Bond Fund Global (EUR) B	0.90	0.06	1.18	1.18
LGT Sustainable Bond Fund Global (EUR) I1	0.45	0.01	0.68	0.68
LGT Sustainable Bond Fund Global (USD) I1	0.45	0.01	0.68	0.68
LGT Sustainable Bond Fund Global (EUR) C	0.45	0.05	0.72	0.72
LGT Sustainable Bond Fund Global (EUR) IM	0.00	0.01	0.25	0.25
LGT Sustainable Bond Fund Global Hedged (USD) B	0.90	0.05	1.16	1.16
LGT Sustainable Bond Fund Global Hedged (CHF) B	0.90	0.05	1.20	1.20
LGT Sustainable Bond Fund Global Hedged (EUR) B	0.90	0.05	1.20	1.20
LGT Sustainable Bond Fund Global Hedged (GBP) B	0.90	0.05	1.20	1.20
LGT Sustainable Bond Fund Global Hedged (EUR) I1	0.45	0.01	0.72	0.72
LGT Sustainable Bond Fund Global Hedged (USD) C	0.45	0.05	0.71	0.71
LGT Sustainable Bond Fund Global Hedged (CHF) C	0.45	0.05	0.75	0.75
LGT Sustainable Bond Fund Global Hedged (EUR) C	0.45	0.05	0.75	0.75
LGT Sustainable Equity Fund Europe B	1.50	0.05	1.79	1.79
LGT Sustainable Equity Fund Europe C	0.70	0.05	0.98	0.98
LGT Sustainable Equity Fund Europe IM	0.00	0.01	0.25	0.25
LGT Sustainable Equity Fund Global (GBP) A	1.50	0.10	1.71	1.71
LGT Sustainable Equity Fund Global (USD) A	1.50	0.10	1.71	1.71
LGT Sustainable Equity Fund Global (EUR) B	1.50	0.10	1.71	1.71
LGT Sustainable Equity Fund Global (CHF) B	1.50	0.10	1.71	1.71
LGT Sustainable Equity Fund Global (GBP) B	1.50	0.10	1.71	1.71
LGT Sustainable Equity Fund Global (USD) B	1.50	0.10	1.71	1.71
LGT Sustainable Equity Fund Global (EUR) I1	0.70	0.01	0.82	0.82
LGT Sustainable Equity Fund Global (USD) I1	0.70	0.01	0.82	0.82
LGT Sustainable Equity Fund Global (EUR) C	0.70	0.05	0.86	0.86
LGT Sustainable Equity Fund Global (CHF) C	0.70	0.05	0.86	0.86
LGT Sustainable Equity Fund Global (USD) C	0.70	0.05	0.86	0.86
LGT Sustainable Equity Fund Global (EUR) IM	0.00	0.01	0.12	0.12
LGT Fixed Maturity Bond Fund 2023 (USD) A	0.50	0.12	0.67	0.67
LGT Fixed Maturity Bond Fund 2024 (USD) A	0.50	0.12	0.64	0.64
LGT Fixed Maturity Bond Fund 2026 (USD) A	0.50	0.12	0.79	0.79

Name	Management fee in %	Operations fee in %	TER 1 in %	TER 2 in %
LGT Fixed Maturity Bond Fund 2025 (USD) A	0.50	0.12	0.72	0.72

- ¹ The flat-rate remuneration is made up of two components: a fixed fee and an interest-linked fee using the Swiss Average Rate Overnight (SARON). The SARON in any month shall be the official fixing on the last working day of the previous month. The management fee in % represents the management fee calculated for the last month of the accounting period. In the case of negative interest rates, a SARON of zero shall be applied in the calculation of the flat-rate remuneration, i.e. the minimum fee charged shall be the fixed fee component.
- ² The flat-rate remuneration is made up of two components: a fixed fee and an interest-linked fee using the euro short-term rate (ESTR). The ESTR in any month shall be the official fixing on the last working day of the previous month. The management fee in % represents the management fee calculated for the last month of the accounting period. In the case of negative interest rates, an ESTR of zero shall be applied in the calculation of the flat-rate remuneration, i.e. the minimum fee charged shall be the fixed fee component.
- ³ The flat-rate remuneration is made up of two components: a fixed fee and an interest-linked fee using the Secured Overnight Financing Rate (SOFR). The SOFR in any month shall be the official fixing on the last working day of the previous month. The management fee in % represents the management fee calculated for the last month of the accounting period. In the case of negative interest rates, a SOFR of zero shall be applied in the calculation of the flat-rate remuneration, i.e. the minimum fee charged shall be the fixed fee component.

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-funds 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.

The costs of the master funds are already included in the Total Expense Ratio of the feeder funds.

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 Sustainable Money Market Fund (CHF)	CHF	20,495.86
LGT Sustainable Money Market Fund (EUR)	EUR	46,493.17
LGT Sustainable Money Market Fund (USD)	USD	49,047.49
LGT Sustainable Bond Fund Global Inflation Linked	EUR	194,290.72
LGT EM LC Bond Fund	EUR	6,459.37
LGT Sustainable Bond Fund Global	EUR	7,561.06
LGT Sustainable Bond Fund Global Hedged	USD	9,627.16
LGT Sustainable Equity Fund Europe	EUR	7,268.78
LGT Sustainable Equity Fund Global	EUR	12,260.32
LGT Fixed Maturity Bond Fund 2023	USD	22,381.15
LGT Fixed Maturity Bond Fund 2024	USD	14,173.86
LGT Fixed Maturity Bond Fund 2026	USD	2,788.34

Name	Currency	Amount
LGT Fixed Maturity Bond Fund 2025	USD	26,232.84

Securities lending

Where stated in annex A of the prospectus in respect of the relevant sub-fund, the UCITS or the management company may for efficient portfolio management purposes only, lend some or all of the securities held in such sub-fund to third parties to enhance its return.

In general, securities lending transactions may only be effected via recognized clearing organisations, such as Clearstream International or Euroclear, or first-rate banks, securities firms, financial services providers or insurance companies specialised in securities lending, within the parameters set by any such organisations. When entering into a securities lending transaction, the UCITS or the management company on behalf of the UCITS must obtain collateral whose value corresponds to no less than the entire value of the loaned securities and any interest accrued. Any such collateral must be furnished in a form of a permissible financial security. Said collateral will not be required if the securities lending is effected via Clearstream International or Euroclear or any equivalent organisation that assures the UCITS or the management company on behalf of the UCITS that the value of the loaned securities will be reimbursed. In complying with the investment rules, loaned securities must constantly be taken into account.

The depositary shall be entitled to retain a maximum of 50% of the proceeds from securities lending transactions to cover its direct and indirect costs.

The management company shall not recover withholding taxes on investments covered by securities lending agreements.

As of 30 April 2023, there were no securities lent.

Derivatives coverage

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

Name	Derivatives risk in % of the NAV	Overall risk in % of the NAV
LGT Sustainable Money Market Fund (CHF)	0.21	100.21
LGT Sustainable Money Market Fund (EUR)	0.00	100.00
LGT Sustainable Money Market Fund (USD)	0.00	100.00
LGT Sustainable Bond Fund Global Inflation Linked	0.19	100.19
LGT EM LC Bond Fund	0.00	100.00
LGT Sustainable Bond Fund Global	0.00	100.00
LGT Sustainable Bond Fund Global Hedged	0.00	100.00
LGT Sustainable Equity Fund Europe	0.00	100.00
LGT Sustainable Equity Fund Global	0.00	100.00
LGT Fixed Maturity Bond Fund 2023	0.00	100.00
LGT Fixed Maturity Bond Fund 2024	0.00	100.00
LGT Fixed Maturity Bond Fund 2026	0.52	100.52
LGT Fixed Maturity Bond Fund 2025	0.00	100.00

Distribution of profit

In the first half of the financial year 2022/2023 the following distribution amounts as of 31 October 2022 have taken place (ex-date 18 November 2022):

Name	Net income		Capital gains		Substance		Total	
LGT Fixed Income Maturity Bond Fund 2023 (USD) A	USD	17.72	USD	0.00	USD	0.00	USD	17.72
LGT Fixed Income Maturity Bond Fund 2024 (USD) A	USD	17.96	USD	0.00	USD	0.00	USD	17.96
LGT Fixed Income Maturity Bond Fund 2026 (USD) A	USD	19.46	USD	0.00	USD	0.00	USD	19.46

For the second half of the financial year 2022/2023 the following distribution amounts as of 30 April 2023 have been designated:

Name	Net income		Capital gains		Substance		Total	
LGT Bond Fund Global Inflation Linked (EUR) A	EUR	0.00	EUR	55.50	EUR	0.00	EUR	55.50
LGT Bond Fund Global Inflation Linked (CHF) A	CHF	0.00	CHF	38.22	CHF	0.00	CHF	38.22
LGT Bond Fund Global Inflation Linked (GBP) A	GBP	0.00	GBP	52.89	GBP	17.70	GBP	70.59
LGT Bond Fund Global Inflation Linked (USD) A	USD	0.00	USD	79.02	USD	0.00	USD	79.02
LGT Bond Fund Global Inflation Linked (EUR) CA	EUR	0.00	EUR	33.45	EUR	0.00	EUR	33.45
LGT Bond Fund Global Inflation Linked (USD) CA	USD	0.00	USD	0.00	USD	48.67	USD	48.67
LGT EM LC Bond Fund (EUR) A	EUR	37.65	EUR	0.00	EUR	0.00	EUR	37.65
LGT EM LC Bond Fund (USD) A	USD	29.30	USD	0.00	USD	0.00	USD	29.30
LGT Sustainable Bond Fund Global (EUR) A	EUR	23.93	EUR	0.00	EUR	0.00	EUR	23.93
LGT Sustainable Equity Fund Global (GBP) A	GBP	0.00	GBP	42.83	GBP	0.00	GBP	42.83
LGT Sustainable Equity Fund Global (USD) A	USD	0.00	USD	26.87	USD	0.00	USD	26.87
LGT Fixed Income Maturity Bond Fund 2023 (USD) A	USD	0.00	USD	0.00	USD	0.00	USD	0.00
LGT Fixed Income Maturity Bond Fund 2024 (USD) A	USD	29.25	USD	0.00	USD	0.00	USD	29.25
LGT Fixed Income Maturity Bond Fund 2026 (USD) A	USD	31.35	USD	0.00	USD	0.00	USD	31.35
LGT Fixed Income Maturity Bond Fund 2025 (USD) A	USD	14.15	USD	16.21	USD	0.00	USD	30.36

For all other sub-funds and/or unit classes the generated profits are reinvested.

Initial issue dates

Name	Date
LGT Sustainable Money Market Fund (CHF)	01.04.2003
LGT Sustainable Money Market Fund (EUR)	01.04.2003
LGT Sustainable Money Market Fund (USD)	01.04.2003
LGT Sustainable Bond Fund Global Inflation Linked	01.05.2004
LGT EM LC Bond Fund	30.09.2011
LGT Sustainable Bond Fund Global	30.11.2009
LGT Sustainable Bond Fund Global Hedged	01.04.2003
LGT Sustainable Equity Fund Europe	01.04.2003
LGT Sustainable Equity Fund Global	01.12.2009
LGT Fixed Maturity Bond Fund 2023	29.03.2019
LGT Fixed Maturity Bond Fund 2024	31.01.2020
LGT Fixed Maturity Bond Fund 2026	01.12.2021
LGT Fixed Maturity Bond Fund 2025	30.11.2022

Capital and other information on the investment company

The share capital of the UCITS is CHF 50,000, divided into 50 registered founder shares with a nominal value of CHF 1,000 each.

All services in connection with the investment company are provided by LGT Group companies of the LGT Group Holding Ltd. For this reason, the company does not employ its own staff directly and also does not pay any remunerations to the board of directors or the executive board.

The parent company is LGT Bank Ltd., Herrengasse 12, 9490 Vaduz. Consolidated financial statements may be obtained from the address above or on www.lgt.com.

Information relating to the remuneration policy

The following remuneration information relates to LGT Capital Partners (FL) Ltd. (the "Company"). This remuneration was paid to staff of the Company for the management of all UCITS or AIF (collectively "Funds"). Only a portion of the reported remuneration was used to compensate the services provided to LGT Funds SICAV.

The amounts shown here comprise the fixed and variable gross remuneration before deduction of taxes and employee contributions to social security institutions. The Board of Directors is responsible for the annual review of the Company's remuneration principles, the determination of the "identified staff"⁴ and the approval of the total remuneration actually paid. The variable remuneration is reported here using a realistic range, as the former depends on the employee's personal performance and the sustainable business performance of the Company, both of which are assessed after the end of the calendar year. The approval of the variable remuneration by the Board of Directors can take place after the report has been prepared. There were no significant changes to the remuneration principles valid for the calendar year 2022.

The funds managed by the Company and their volume can be viewed at www.lafv.li. A summary of the Company's remuneration policies is available at <https://www.lgtcp.com/en/regulatory-information/>. Furthermore, the Company will provide access to the relevant internal guidelines free of charge upon request. The remuneration paid by service providers, e.g. delegated asset managers, to their own identified staff is not reflected.

Remuneration of staff of the company¹

Total remuneration for the past calendar year 2022	CHF	2.87 - 3.21 Mio.
thereof fixed remuneration	CHF	1.51 Mio.
thereof variable remuneration ²	CHF	1.36 - 1.70 Mio.

Remuneration paid by the fund ³	none
Carried Interests or Performance Fees paid to staff	none
Total number of staff of the company as of 31.12.2022	13

Total assets under management of the company as of 31.12.2022

	Number of funds	Assets under Management
in UCITS	32	CHF 14,107.33 Mio.
in AIF	9	CHF 17,619.93 Mio.
Total	41	CHF 31,727.26 Mio.

Remuneration of individual employee categories of the Company

Total remuneration for "identified staff" ⁴ for the past calendar year 2022	CHF	1.31 - 1.46 Mio.
thereof fixed remuneration	CHF	0.70 Mio.
thereof variable remuneration ²	CHF	0.61 - 0.76 Mio.
Total number of identified staff of the company as of 31.12.2022		7

Total remuneration for <u>other</u> staff of the company for the past calendar year 2022	CHF	1.56 - 1.75 Mio.
thereof fixed remuneration	CHF	0.81 Mio.
thereof variable remuneration ²	CHF	0.75 - 0.94 Mio.
Total number of other staff of the company per 31.12.2022		6

- ¹ The total compensation refers to all employees of the company including members of the Board of Directors. The disclosure of employee compensation is made at the level of the Company in accordance with Art. 107 of Regulation 231/2013. An allocation of the actual work and time expenditures to individual funds cannot be reliably collected.
- ² The amount recognized includes cash bonus as well as co-investment and deferral instruments owned by the employee. Employee loyalty schemes assigned to employees have been considered at their current value.
- ³ No remuneration is paid directly to employees from the funds, as all remuneration is received by the Company.
- ⁴ "Identified staff" are employees whose professional activities have a material impact on the risk profile of the Company or the risk profiles of the managed funds. Specifically, these are the members of the management bodies as well as other employees at the same remuneration level, risk takers and the holders of significant control functions.

Disclosure according to Article 11 of the Sustainable Finance Disclosure Regulation (SFDR) and the Taxonomy Regulation

In the reporting period the investment strategy as implemented in the sub-funds LGT Fixed Maturity Bond Fund 2023, LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026 and LGT Fixed Maturity Bond Fund 2025 did not promote environmental or social characteristics in a way that meets the specific criteria contained in Article 8 of SFDR or had sustainable investment as its objective in a way that meets the specific criteria contained in Article 9 of SFDR and therefore the sub-funds have been categorised as an Article 6 financial product for the purposes of SFDR. Accordingly, SFDR does not require any disclosure for the sub-funds. For the purpose of the Taxonomy Regulation, it should be noted that the investments underlying the sub-funds did not take into account the EU criteria for environmentally sustainable economic activities during the reported period.

Depositories

<i>LGT Sustainable Money Market Fund (CHF)</i>	<i>LGT Sustainable Money Market Fund (EUR)</i>
EC Euroclear Bank, Brussels	DB Deutsche Bank AG, Frankfurt am Main
SIX SIS AG, Zurich	EC Euroclear Bank, Brussels
<i>LGT Sustainable Money Market Fund (USD)</i>	<i>LGT Sustainable Bond Fund Global Inflation Linked</i>
EC Euroclear Bank, Brussels	DB Deutsche Bank AG, Frankfurt am Main
SIX SIS AG, Zurich	EC Euroclear Bank, Brussels
	SIX SIS AG, Zurich
	UBS AG, Zurich
<i>LGT EM LC Bond Fund</i>	<i>LGT Sustainable Bond Fund Global</i>
RBC Investor Services Bank S.A., Dublin	RBC Investor Services Bank S.A., Dublin
<i>LGT Sustainable Bond Fund Global Hedged</i>	<i>LGT Sustainable Equity Fund Europe</i>
RBC Investor Services Bank S.A., Dublin	RBC Investor Services Bank S.A., Dublin
<i>LGT Sustainable Equity Fund Global</i>	<i>LGT Fixed Maturity Bond Fund 2023</i>
RBC Investor Services Bank S.A., Dublin	EC Euroclear Bank, Brussels
	LGT Bank Ltd., Vaduz
	SIX SIS AG, Zurich
<i>LGT Fixed Maturity Bond Fund 2024</i>	<i>LGT Fixed Maturity Bond Fund 2026</i>
EC Euroclear Bank, Brussels	EC Euroclear Bank, Brussels
LGT Bank Ltd., Vaduz	LGT Bank Ltd., Vaduz
SIX SIS AG, Zurich	SIX SIS AG, Zurich

LGT Fixed Maturity Bond Fund 2025

EC Euroclear Bank, Brussels

LGT Bank Ltd., Vaduz

SIX SIS AG, Zurich

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

Product name: LGT Funds SICAV – LGT Sustainable Money Market Fund (CHF)

Legal entity identifier: 5493006JXNHQ7J3FXZ97

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 58.8% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

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

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



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with pre-contractual commitments.

The Sub-Fund promoted environmental and social characteristics, as it took into account ESG related factors in the asset selection and investment consideration and / or monitoring process in the following ways:

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

ESG Exclusion Policy: Exclusions were applied in the investment selection process based on ESG factors as a means of promoting environmental and social characteristics. Different factors applied to companies and to governments as the issuer of the instruments.

The following companies were excluded from investment consideration:

- Companies that, to the best of the Investment Manager's knowledge, generate any revenue from inhumane weapons; and
- Companies that generate a significant amount of their revenue from certain industries or business activities deemed by the Investment Manager to be controversial (e.g. *arms, tobacco, pornography, nuclear power production, coal*).

Countries were excluded from investment consideration based on the below criteria:

- if the country had not signed certain international treaties on *controversial weapons*;
- if the country failed to meet basic requirements with respect to *human rights and democracy* (assessed among other things based on Freedom House Index, rating of the Reporters Without Borders Press Freedom, ratification of conventions and treaties in respect of human rights and labour conditions);
- if the country had a high level of *corruption* (assessed among other things based on Transparency International Corruption Perception Index and if a country's military budget exceeds 4% of gross domestic product);
- if the country was subject to sanctions under Art 41 of the UN security council *to eliminate terrorism and weapons proliferation, oppose human rights violations or violations of international treaties, money laundering and deliberate destabilization of sovereign countries and drug trafficking*; or
- if the country was considered a jurisdiction with *strategic AML/CFT deficiencies* by the Financial Action Task Force ("FATF").

ESG Rating: The following were key performance indicators on ESG factors related to an issuer that are included in the ESG cockpit, which is a proprietary tool used as part of the ESG rating system discussed below, in the process to identify a universe of investable issuers through a systematic process which relies on information from underlying issuers (and are therefore promoted as environmental and/or social characteristics by the Sub-Fund):

- In respect of companies as issuers: *greenhouse gas emissions, energy consumption, water and sanitation, natural resources and biodiversity, waste and emissions, labour conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact*.
- In respect of supranational organisations as issuers: *controversial practices, business ethics & product responsibility, environmental principles and action plans, community & human rights*.
- In respect of countries as issuers: *CO2 intensity, biodiversity and resources, corruption and business climate, public spending for education*.

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted.

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

During the reported period, the Sub-Fund achieved 81% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least

20% of the assets of the Sub-Fund to underlying investments, to be sustainable investments. The Sub-Fund achieved 58.8% underlying investments which were sustainable investments during the reporting period.

- **ESG Exclusion Policy.** The first factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently executed its ESG exclusion policy.

The Investment Manager considers that the Sub-Fund has successfully and consistently executed its ESG exclusion policy.

- **Screening based on ESG Rating.** Another factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers and/or issuers in the investment monitoring process.

The Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers in the investment monitoring process.

- **Sustainable Investments.** The aggregate weight of sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the Sub-Fund of the environmental and/or social characteristics it promotes.

At the end of the reporting period 81% of the investments were aligned with environmental and social characteristics. 58.8% of the investments were considered sustainable investments.

- **United Nations Sustainable Development Goals (“UN SDGs”).** Sustainable investments of the Sub-Fund target a combination of environmental and social objectives across the spectrum based on the alignment of such investments with the UN SDGs. Thus, another factor contributing to whether the Sub-Fund is attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its policy relating to investing in sustainable investments. The Asset Manager considers as sustainable investments, which are aligned with SFDR, only instruments which either:

- qualify as a Green, Social or Sustainable use of proceeds (“UOP”) instrument according to the principles of the International Capital Markets Associations (“ICMA”), which align with UN SDGs, or
- have a positive net contribution to UN SDGs by virtue of the issuer’s net 132 positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment) to an environmental or social objective.

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 58.8% made a positive contribution to such UN SDGs

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

Not applicable

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

The Sub-Fund invested in issuers that positively contributed to the UN SDGs, thus promoting environmental and/or social characteristics through a combination of environmental and social objectives.

An investment with an environmental objective aligned with SFDR was one which is oriented towards, for example, climate change adaptation (e.g. support adaptation related research), climate change mitigation (e.g. develop renewable energy technologies), protection of biodiversity (e.g. promote organic farming), reduction of air, water and soil pollution.

An investment with a social objective aligned with SFDR was an investment that contributed to tackling inequality or that fostered social cohesion, social integration and labour relations, or an investment in human capital or economically or socially disadvantaged communities.

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

To ensure that the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective, a requirement for sustainable investments was the positive contribution to UN SDGs, which cover a broad set of ESG activities.

In addition, the portfolio was systematically screened for controversies across environmental and / or social issues as part of the Investment Manager's "do no significant harm" assessment in respect of issuers as well as in respect of projects that are financed through the UOP instruments. A sudden drop due to an ESG controversy will generally lead to an alert to be triggered so further assessment and action can be taken. These controversies are being systematically logged in an inhouse engagement tool and reported in the annual Active Ownership Report classified as re-active engagements.

As an additional safeguard, the applicable mandatory principal adverse impacts set out in Annex 1 of the regulatory technical standards supplementing the SFDR were used to further screen against activities that may significantly harm any of the environmental or social objectives. Investments that do not meet minimum thresholds applied by the Investment Manager for each of the mandatory PAI indicators in Annex 1 were excluded from investment consideration. Such investments included companies active in the fossil fuel sector or UN global compact violators.

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

Principal adverse impacts on sustainability factors were considered in the following manner:

- Principal adverse impact indicators were captured under the "do no significant harm" principle for sustainable investments as outlined in the Prospectus.
- Principal adverse impact indicators were assessed in the exclusion of securities as part of the ESG rating system as outlined in the Prospectus.
- Principal adverse impact indicators were reported on as outlined in the Prospectus.

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

Yes.

The Investment Manager monitored breaches and controversies for new and existing investments which largely relies on the quality of data supplied by external data providers. Where the Investment Manager identified clear breaches of norms outlined in the a) OECD Guidelines for Multinational Enterprises, b) the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on

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

Fundamental Principles and Rights at Work, and c) the International Bill of Human Rights the Investment Manager were excluded from investment by the Sub-Fund.

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



The Investment Manager considered the following principal adverse impact indicators as part of the asset allocation process. These indicators are computed as part of the ESG rating system and impact the ESG rating. This allows for enhanced insight in the adverse impacts caused by investee companies or issuers.

Based on the performance of these indicators, the Investment Manager expects to mitigate the effects of the Sub-Fund over a longer time horizon.

Indicator	Metric	Portfolio exposure	Portfolio coverage	Portfolio eligibility
Indicators applicable to investments in investee companies				
GHG emissions	Scope 1 GHG emissions	1'495.48	61.3%	70.5%
	Scope 2 GHG emissions	420.63	61.3%	70.5%
	Scope 3 GHG emissions	7'226.51	61.3%	70.5%
	Total GHG emissions	9'142.63	61.3%	70.5%
Carbon footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	42.16	61.3%	70.5%
	Carbon Footprint (Scope 1,2 & 3 per mln inv)	201.20	61.3%	70.5%
GHG intensity of investee companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	92.35	61.3%	70.5%
	GHG intensity of investee companies (Scope 1 ,2 & 3 per mln sales, weighted intensity)	585.69	61.3%	70.5%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	7.3%	66.1%	70.5%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	76.2%	62.1%	70.5%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	1.33	22.5%	70.5%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	0.007	6.8%	70.5%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.7401	22.3%	70.5%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those	0%	65.4%	70.5%

	investee companies negatively affect those areas			
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0%	70.5%	70.5%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	8.9%	70.5%	70.5%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	11.7%	10.9%	70.5%
Board gender diversity	Average ratio of female to male board members in investee companies	36.4%	68%	70.5%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0%	70.5%	70.5%
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	229.66	6.6%	11.4%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0	6.6%	11.4%



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
1.625 EIB 23	Currency Bonds	4.58%	EU
0.5 DH CH Fin 23	Currency Bonds	3.36%	CH
0 PFZTR 23	Currency Bonds	3.22%	CH
0.375 Verizon 23	Corporate Bonds	3.18%	US
1.75 OEKB 23	Currency Bonds	3.15%	AT
1.25 BNG 24	Corporate Bonds	3.14%	NL
1.375 Dt Bahn Fin 23	Corporate Bonds	2.92%	DE
3.5 Coop Rabobk 23	Corporate Bonds	2.85%	CH
0.1 RBC 23	Corporate Bonds	2.75%	CA
0.15 CIBC 23	Corporate Bonds	2.75%	CA

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 1 May 2022 – 30 April



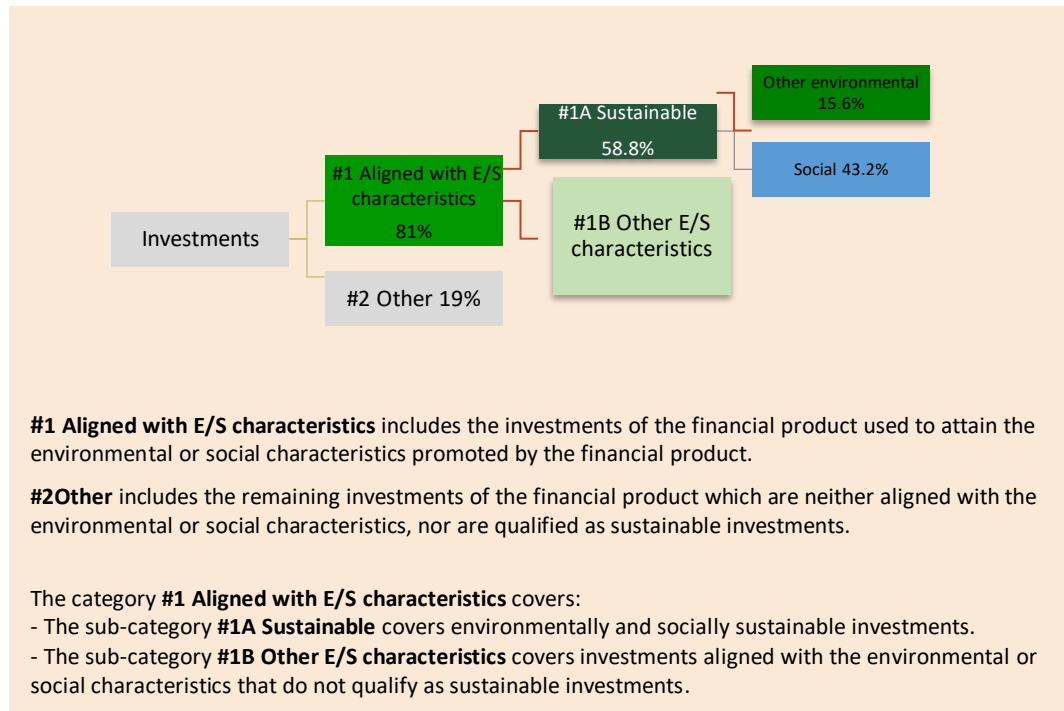
What was the proportion of sustainability-related investments?

The Sub-Fund allocated 81% to investments aligned with environmental and/or social characteristics (#1) including 58.8% of investments considered as sustainable investments (#1A).

The remaining portion of 19% was aligned with #2 Other.

Asset allocation describes the share of investments in specific assets.

● **What was the asset allocation?**



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

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

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

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

The Sub-Fund invested most of its assets in debt securities and instruments (debentures, bonds, fixed-rate securities, notes and others), as well as money market instruments issued by private and public-law debtors from all over the world, in term deposits and time deposits with banks in Lichtenstein, in any other member state of the EEA or in Switzerland as well as in units of other undertakings for collective investments in transferable securities and undertakings comparable to a UCITS which invest their assets in accordance with the investment policy (money market funds and/or money market funds with short maturities) of this Sub-Fund.



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

The Sub-Fund did not commit to invest any proportion of its assets in environmentally sustainable economic activities aligned with the EU Taxonomy. Accordingly, the level of committed EU Taxonomy- aligned investments were zero per cent.

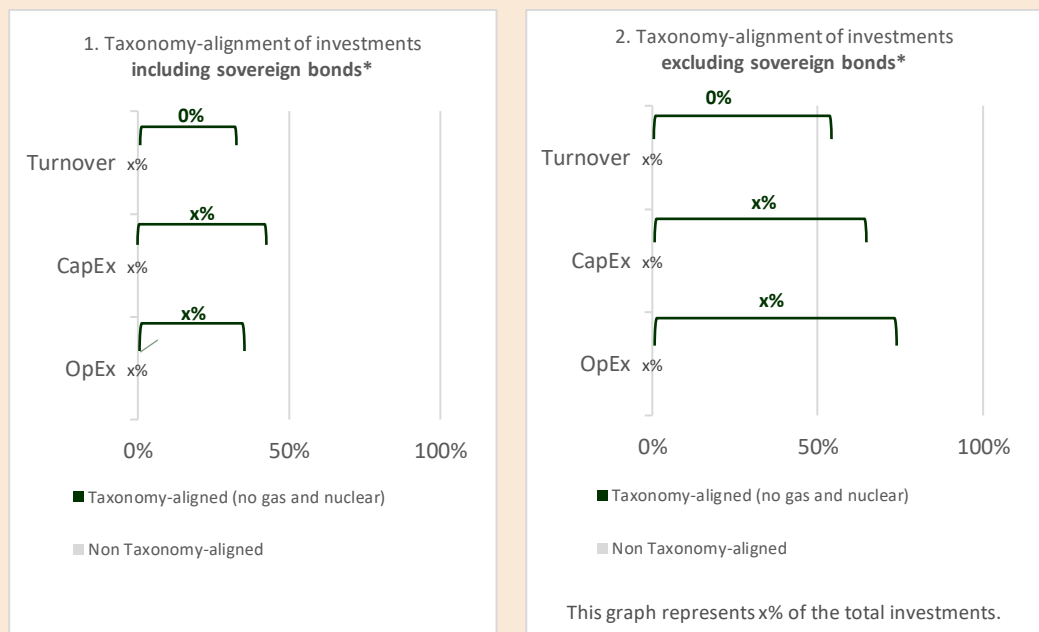
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:

 In fossil gas In nuclear energy

 No

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



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

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

The Sub-Fund did not commit to make sustainable investments with an environmental objective aligned with the EU Taxonomy. Hence, the Sub-Fund did not commit to invest in sustainable investments in transitional and enabling activities.

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

Not applicable.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



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

15.6% of the investments were made to sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

43.2% of the investments were made to sustainable investments with a social objective.



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

Investments under “#2 Other” were investments which are neither aligned with the environmental or social characteristics nor qualify as sustainable investments, for example:

- There may have been insufficient data available to verify any classification under sustainable investments or investments with environmental and/or social characteristics.
- There may have been exposures where an ESG assessment could not be applied or there was lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

The Investment Manager applied minimum safeguards through a screening that is conducted to capture severe controversies or violations of social norms, taken into account as part of the final ESG score of an issuer. Investors should note while the Investment Manager has developed a comprehensive tool to rate securities on ESG-related metrics, there may exist instances where data was lacking, and such assessment may have been impacted.

Additionally, to the extent possible and / or where any investments in “Other” form a portion of the strategic asset allocation, the Investment Manager’s proprietary ESG rating was applied to the investments making up the ‘Other’ section of the Sub-Fund in order to continually consider and review such investments.

Exclusions were also applied by the Investment Manager in the investment selection process based on ESG factors as described in the Prospectus.



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with the pre-contractual commitments.

Further, the Investment Manager interacted actively with issuers, which included the following:

Direct Engagement

- The Investment Manager established and maintained dialogue with issuers on topics related to the attainment of the Fund’s strategy and investment objective.

Indirect Engagement

- The Investment Manager engaged issuers indirectly through its active participation in industry associations or organizations on sustainability related topics that partook in dialogue with issuers. The Investment Manager is committed to being an active collaborator and thought leader, which is further demonstrated through its participation in UN Principles for Responsible Investment, the Institutional Investors Group on Climate Change and the Climate Action 100+ initiative.

Engagement efforts are reported on an annual basis in the Active Ownership Report published on LGT Capital Partners website.



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

The Sub-Fund has not designated a specific index as a reference benchmark to determine whether it is aligned with the environmental and/or social characteristics that it promotes.

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

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

Product name: LGT Funds SICAV – LGT Sustainable Money Market Fund (EUR)

Legal entity identifier: 5493006G6JC70PS8ZU84

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 52.7% % of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

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

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



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with pre-contractual commitments.

The Sub-Fund promoted environmental and social characteristics, as it took into account ESG related factors in the asset selection and investment consideration and / or monitoring process in the following ways:

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

ESG Exclusion Policy: Exclusions were applied in the investment selection process based on ESG factors as a means of promoting environmental and social characteristics. Different factors applied to companies and to governments as the issuer of the instruments.

The following companies were excluded from investment consideration:

- Companies that, to the best of the Investment Manager's knowledge, generate any revenue from inhumane weapons; and
- Companies that generate a significant amount of their revenue from certain industries or business activities deemed by the Investment Manager to be controversial (e.g. *arms, tobacco, pornography, nuclear power production, coal*).

Countries were excluded from investment consideration based on the below criteria:

- if the country had not signed certain international treaties on *controversial weapons*;
- if the country failed to meet basic requirements with respect to *human rights and democracy* (assessed among other things based on Freedom House Index, rating of the Reporters Without Borders Press Freedom, ratification of conventions and treaties in respect of human rights and labour conditions);
- if the country had a high level of *corruption* (assessed among other things based on Transparency International Corruption Perception Index and if a country's military budget exceeds 4% of gross domestic product);
- if the country was subject to sanctions under Art 41 of the UN security council to *eliminate terrorism and weapons proliferation, oppose human rights violations or violations of international treaties, money laundering and deliberate destabilization of sovereign countries and drug trafficking*; or
- if the country was considered a jurisdiction with *strategic AML/CFT deficiencies* by the Financial Action Task Force ("FATF").

ESG Rating: The following were key performance indicators on ESG factors related to an issuer that are included in the ESG cockpit, which is a proprietary tool used as part of the ESG rating system discussed below, in the process to identify a universe of investable issuers through a systematic process which relies on information from underlying issuers (and are therefore promoted as environmental and/or social characteristics by the Sub-Fund):

- In respect of companies as issuers: *greenhouse gas emissions, energy consumption, water and sanitation, natural resources and biodiversity, waste and emissions, labour conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact*.
- In respect of supranational organisations as issuers: *controversial practices, business ethics & product responsibility, environmental principles and action plans, community & human rights*.
- In respect of countries as issuers: *CO2 intensity, biodiversity and resources, corruption and business climate, public spending for education*.

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted.

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

During the reported period, the Sub-Fund achieved 82.2% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least 20% of the assets of the Sub-Fund to underlying investments, to be sustainable investments. The Sub-Fund achieved 52.7% underlying investments which were sustainable investments during the reported period.

The assessment of whether this binding element has been attained, is measured by the following sustainability indicators:

- **ESG Exclusion Policy.** The first factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently executed its ESG exclusion policy.
 - The Investment Manager considers that the Sub-Fund has successfully and consistently executed its ESG exclusion policy.
- **Screening based on ESG Rating.** Another factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers and/or issuers in the investment monitoring process.
 - The Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers in the investment monitoring process.
- **Sustainable Investments.** The aggregate weight of sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the SubFund of the environmental and/or social characteristics it promotes.
 - At the end of the reporting period 82.2% of the investments were aligned with environmental and social characteristics. 52.7% of the investments were considered sustainable investments.
- **United Nations Sustainable Development Goals (“UN SDGs”).** Sustainable investments of the Sub-Fund target a combination of environmental and social objectives across the spectrum based on the alignment of such investments with the UN SDGs. Thus, another factor contributing to whether the Sub-Fund is attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its policy relating to investing in sustainable investments. The Asset Manager considers as sustainable investments, which are aligned with SFDR, only instruments which either:
 - qualify as a Green, Social or Sustainable use of proceeds (“UOP”) instrument according to the principles of the International Capital Markets Associations (“ICMA”), which align with UN SDGs, or
 - have a positive net contribution to UN SDGs by virtue of the issuer’s net 132 positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment) to an environmental or social objective. The Sub-Fund successfully and consistently applied its policy relating to UN SDGs. These included:

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 52.7% made a positive contribution to such UN SDGs.

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

Not applicable

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

The Sub-Fund invested in issuers that positively contributed to the UN SDGs, thus promoting environmental and/or social characteristics through a combination of environmental and social objectives.

An investment with an environmental objective aligned with SFDR was one which is oriented towards, for example, climate change adaptation (e.g. support adaptation related research), climate change mitigation (e.g. develop renewable energy technologies), protection of biodiversity (e.g. promote organic farming), reduction of air, water and soil pollution.

An investment with a social objective aligned with SFDR was an investment that contributed to tackling inequality or that fostered social cohesion, social integration and labour relations, or an investment in human capital or economically or socially disadvantaged communities.

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

To ensure that the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective, a requirement for sustainable investments was the positive contribution to UN SDGs, which cover a broad set of ESG activities.

In addition, the portfolio was systematically screened for controversies across environmental and / or social issues as part of the Investment Manager's "do no significant harm" assessment in respect of issuers as well as in respect of projects that are financed through the UOP instruments. A sudden drop due to an ESG controversy will generally lead to an alert to be triggered so further assessment and action can be taken. These controversies are being systematically logged in an inhouse engagement tool and reported in the annual Active Ownership Report classified as re-active engagements.

As an additional safeguard, the applicable mandatory principal adverse impacts set out in Annex 1 of the regulatory technical standards supplementing the SFDR were used to further screen against activities that may significantly harm any of the environmental or social objectives. Investments that do not meet minimum thresholds applied by the Investment Manager for each of the mandatory PAI indicators in Annex 1 were excluded from investment consideration. Such investments included companies active in the fossil fuel sector or UN global compact violators.

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

Principal adverse impacts on sustainability factors were considered in the following manner:

- Principal adverse impact indicators were captured under the "do no significant harm" principle for sustainable investments as outlined in the Prospectus.
- Principal adverse impact indicators were assessed in the exclusion of securities as part of the ESG rating system as outlined in the Prospectus.
- Principal adverse impact indicators were reported on as outlined in the Prospectus.

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

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

Yes.

The Investment Manager monitored breaches and controversies for new and existing investments which largely relies on the quality of data supplied by external data providers. Where the Investment Manager identified clear breaches of norms outlined in the a) OECD Guidelines for Multinational Enterprises, b) the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work, and c) the International Bill of Human Rights the Investment Manager were excluded from investment by the Sub-Fund.

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



The Investment Manager considered the following principal adverse impact indicators as part of the asset allocation process. These indicators are computed as part of the ESG rating system and impact the ESG rating. This allows for enhanced insight in the adverse impacts caused by investee companies or issuers. Based on the performance of these indicators, the Investment Manager expects to mitigate the effects of the Sub-Fund over a longer time horizon.

Indicator	Metric	Portfolio exposure	Portfolio coverage	Portfolio eligibility
Indicators applicable to investments in investee companies				
GHG emissions	Scope 1 GHG emissions	2'275.20	53.2%	54.9%
	Scope 2 GHG emissions	660.86	53.2%	54.9%
	Scope 3 GHG emissions	22'445.45	53.2%	54.9%
	Total GHG emissions	25'381.51	53.2%	54.9%
Carbon footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	32.27	53.2%	54.9%
	Carbon Footprint (Scope 1,2 & 3 per mln inv)	278.97	53.2%	54.9%
GHG intensity of investee companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	93.98	53.2%	54.9%
	GHG intensity of investee companies (Scope 1 ,2 & 3 per mln sales, weighted intensity)	705.61	53.2%	54.9%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	6.0%	53.2%	54.9%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	73.8%	54.9%	54.9%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	0.89	35.7%	54.9%
Emissions to water	Tonnes of emissions to water generated by investee	17.41	8.0%	54.9%

	companies per million EUR invested, expressed as a weighted average			
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.227	31.9%	54.9%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0%	54.9%	54.9%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0%	54.9%	54.9%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0%	54.9%	54.9%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	6.9%	19.5%	54.9%
Board gender diversity	Average ratio of female to male board members in investee companies	37.7%	54.9%	54.9%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0%	54.9%	54.9%
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	220.11	17.7%	27.4%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0	17.7%	27.4%



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
BRD TB 23	Currency Bonds	4.83%	DE
BRD TB 23	Currency Bonds	4.63%	DE
BRD TB 23	Currency Bonds	3.81%	DE
BRD TB 23	Currency Bonds	3.41%	DE
0.125 Council Eu 23	Currency Bonds	2.91%	EU
0.2 ADB 23	Currency Bonds	2.80%	RP
0.875 Abbot IE 23	Currency Bonds	2.78%	IRE
0.75 Citigroup 23	Corporate Bonds	2.56%	US
0 KFW 23	Currency Bonds	2.49%	DE
1 Ecolab 24	Corporate Bonds	2.48%	US

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 1 May 2022 – 30 April 2023

What was the proportion of sustainability-related investments?

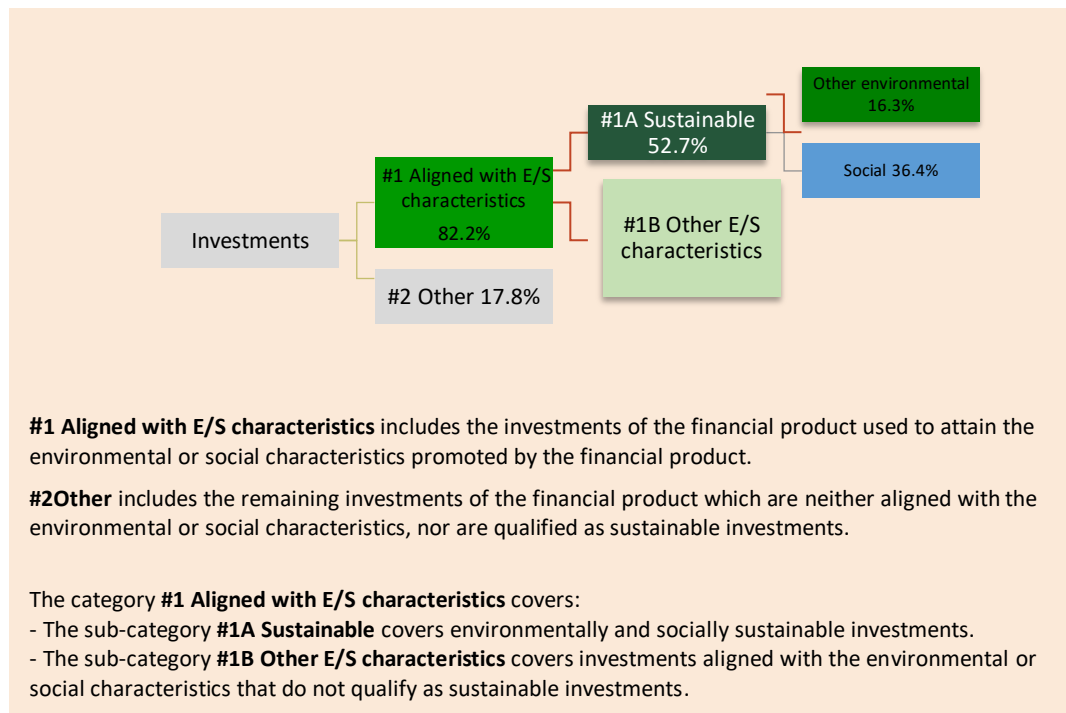
The Sub-Fund allocated 82.2% to investments aligned with environmental and/or social characteristics (#1) including 52.7% of investments considered as sustainable investments (#1A).

The remaining portion of 17.8% was aligned with #2 Other.



Asset allocation describes the share of investments in specific assets.

● **What was the asset allocation?**



In which economic sectors were the investments made?

The Sub-Fund invested most of its assets in debt securities and instruments (debentures, bonds, fixed-rate securities, notes and others), as well as money market instruments issued by private and public-law debtors from all over the world, in term deposits and time deposits with banks in Lichtenstein, in any other member state of the EEA or in Switzerland as well as in units of other undertakings for collective investments in transferable securities and undertakings comparable to a UCITS which invest their assets in accordance with the investment policy (money market funds and/or money market funds with short maturities) of this Sub-Fund.



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

The Sub-Fund did not commit to invest any proportion of its assets in environmentally sustainable economic activities aligned with the EU Taxonomy. Accordingly, the level of committed EU Taxonomy- aligned investments were zero per cent.

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

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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

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

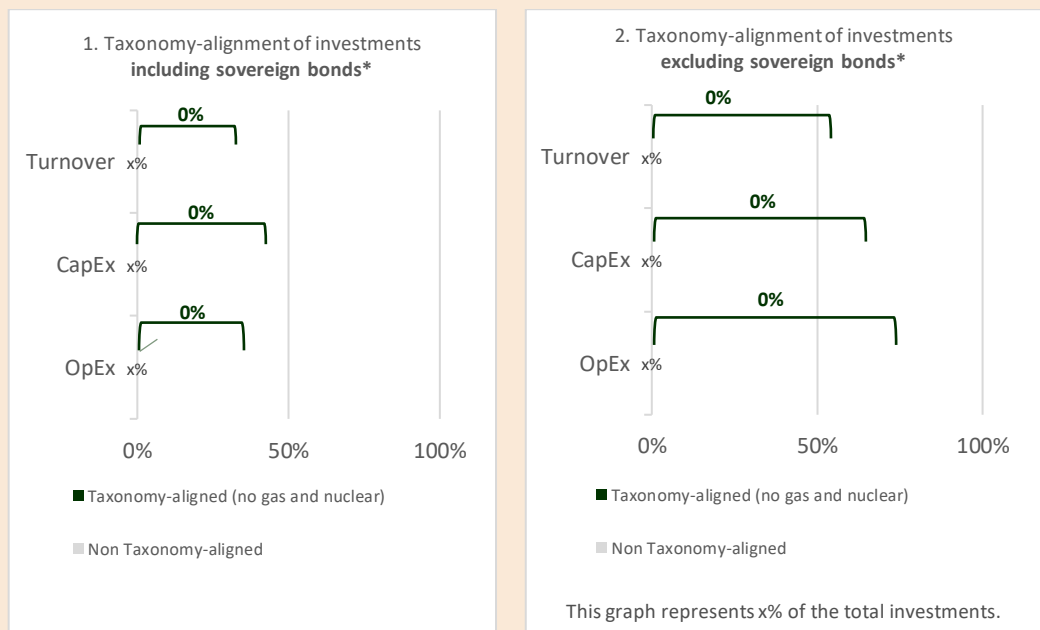
Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

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

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



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

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

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

The Sub-Fund did not commit to make sustainable investments with an environmental objective aligned with the EU Taxonomy. Hence, the Sub-Fund did not commit to invest in sustainable investments in transitional and enabling activities.

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

Not applicable.



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

16.3% of the investments were made to sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

36.4% of the investments were made to sustainable investments with a social objective.



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

Investments under “#2 Other” were investments which are neither aligned with the environmental or social characteristics nor qualify as sustainable investments, for example:

- There may have been insufficient data available to verify any classification under sustainable investments or investments with environmental and/or social characteristics.
- There may have been exposures where an ESG assessment could not be applied or there was lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

The Investment Manager applied minimum safeguards through a screening that is conducted to capture severe controversies or violations of social norms, taken into account as part of the final ESG score of an issuer. Investors should note while the Investment Manager has developed a comprehensive tool to rate securities on ESG-related metrics, there may exist instances where data was lacking, and such assessment may have been impacted.

Additionally, to the extent possible and / or where any investments in “Other” form a portion of the strategic asset allocation, the Investment Manager’s proprietary ESG rating was applied to the investments making up the ‘Other’ section of the Sub-Fund in order to continually consider and review such investments.

Exclusions were also applied by the Investment Manager in the investment selection process based on ESG factors as described in the Prospectus.



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with the pre-contractual commitments.

Further, the Investment Manager interacted actively with issuers, which included the following:

Direct Engagement

- The Investment Manager established and maintained dialogue with issuers on topics related to the attainment of the Fund’s strategy and investment objective.

Indirect Engagement

- The Investment Manager engaged issuers indirectly through its active participation in industry associations or organizations on sustainability related topics that partook in dialogue with issuers. The Investment Manager is committed to being an active collaborator and thought leader, which is further demonstrated through its participation in UN Principles for Responsible Investment, the Institutional Investors Group on Climate Change and the Climate Action 100+ initiative.

Engagement efforts are reported on an annual basis in the Active Ownership Report published on LGT Capital Partners website.



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

The Sub-Fund has not designated a specific index as a reference benchmark to determine whether it is aligned with the environmental and/or social characteristics that it promotes.

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

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

Product name: LGT Funds SICAV – LGT Sustainable Money Market Fund (USD)

Legal entity identifier: 549300B5XBU0R32SKB65

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

●● <input type="checkbox"/> Yes	● <input type="checkbox"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 53 % of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with pre-contractual commitments.

The Sub-Fund promoted environmental and social characteristics, as it took into account ESG related factors in the asset selection and investment consideration and / or monitoring process in the following ways:

ESG Exclusion Policy: Exclusions were applied in the investment selection process based on ESG factors as a means of promoting environmental and social characteristics. Different factors applied to companies and to governments as the issuer of the instruments.

The following companies were excluded from investment consideration:



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

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

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

- Companies that, to the best of the Investment Manager's knowledge, generate any revenue from inhumane weapons; and
- Companies that generate a significant amount of their revenue from certain industries or business activities deemed by the Investment Manager to be controversial (e.g. *arms, tobacco, pornography, nuclear power production, coal*).

Countries were excluded from investment consideration based on the below criteria:

- if the country had not signed certain international treaties on *controversial weapons*;
- if the country failed to meet basic requirements with respect to *human rights and democracy* (assessed among other things based on Freedom House Index, rating of the Reporters Without Borders Press Freedom, ratification of conventions and treaties in respect of human rights and labour conditions);
- if the country had a high level of *corruption* (assessed among other things based on Transparency International Corruption Perception Index and if a country's military budget exceeded 4% of gross domestic product);
- if the country was subject to sanctions under Art 41 of the UN security council *to eliminate terrorism and weapons proliferation, oppose human rights violations or violations of international treaties, money laundering and deliberate destabilization of sovereign countries and drug trafficking*; or
- if the country was considered a jurisdiction with *strategic AML/CFT deficiencies* by the Financial Action Task Force ("FATF").

ESG Rating: The following were key performance indicators on ESG factors related to an issuer that were included in the ESG cockpit, which is a proprietary tool used as part of the ESG rating system discussed below, in the process to identify a universe of investable issuers through a systematic process which relies on information from underlying issuers (and are therefore promoted as environmental and/or social characteristics by the Sub-Fund):

- In respect of companies as issuers: *greenhouse gas emissions, energy consumption, water and sanitation, natural resources and biodiversity, waste and emissions, labour conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact*.
- In respect of supranational organisations as issuers: *controversial practices, business ethics & product responsibility, environmental principles and action plans, community & human rights*.
- In respect of countries as issuers: *CO2 intensity, biodiversity and resources, corruption and business climate, public spending for education*.

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted.

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

During the reported period, the Sub-Fund achieved 80.3% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least 20% of the assets of the Sub-Fund to underlying investments, to be sustainable investments. The Sub-Fund achieved 53% underlying investments which were sustainable investments during the reporting period.

- **ESG Exclusion Policy.** The first factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently executed its ESG exclusion policy.

The Investment Manager considers that the Sub-Fund has successfully and consistently executed its ESG exclusion policy.

- **Screening based on ESG Rating.** Another factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers and/or issuers in the investment monitoring process.

The Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers in the investment monitoring process.

- **Sustainable Investments.** The aggregate weight of sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the SubFund of the environmental and/or social characteristics it promotes.

At the end of the reporting period 80.3% of the investments were aligned with environmental and social characteristics. 53% of the investments were considered sustainable investments.

- **United Nations Sustainable Development Goals (“UN SDGs”).** Sustainable investments of the Sub-Fund target a combination of environmental and social objectives across the spectrum based on the alignment of such investments with the UN SDGs. Thus, another factor contributing to whether the Sub-Fund is attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its policy relating to investing in sustainable investments. The Asset Manager considers as sustainable investments, which are aligned with SFDR, only instruments which either:

- qualify as a Green, Social or Sustainable use of proceeds (“UOP”) instrument according to the principles of the International Capital Markets Associations (“ICMA”), which align with UN SDGs, or
- have a positive net contribution to UN SDGs by virtue of the issuer’s net 132 positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment) to an environmental or social objective.

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 53% made a positive contribution to such UN SDGs

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

Not applicable

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

The Sub-Fund invested in issuers that positively contributed to the UN SDGs, thus promoting environmental and/or social characteristics through a combination of environmental and social objectives.

An investment with an environmental objective aligned with SFDR was one which is oriented towards, for example, climate change adaptation (e.g. support adaptation related research), climate change mitigation (e.g. develop renewable energy technologies), protection of

biodiversity (e.g. promote organic farming), reduction of air, water and soil pollution.

An investment with a social objective aligned with SFDR was an investment that contributed to tackling inequality or that fostered social cohesion, social integration and labour relations, or an investment in human capital or economically or socially disadvantaged communities.

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

To ensure that the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective, a requirement for sustainable investments was the positive contribution to UN SDGs, which cover a broad set of ESG activities.

In addition, the portfolio was systematically screened for controversies across environmental and / or social issues as part of the Investment Manager's "do no significant harm" assessment in respect of issuers as well as in respect of projects that are financed through the UOP instruments. A sudden drop due to an ESG controversy will generally lead to an alert to be triggered so further assessment and action can be taken. These controversies are being systematically logged in an inhouse engagement tool and reported in the annual Active Ownership Report classified as reactive engagements.

As an additional safeguard, the applicable mandatory principal adverse impacts set out in Annex 1 of the regulatory technical standards supplementing the SFDR were used to further screen against activities that may significantly harm any of the environmental or social objectives. Investments that do not meet minimum thresholds applied by the Investment Manager for each of the mandatory PAI indicators in Annex 1 were excluded from investment consideration. Such investments included but were not limited to companies active in the fossil fuel sector or UN global compact violators.

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

Principal adverse impacts on sustainability factors were considered in the following manner:

- Principal adverse impact indicators were captured under the "do no significant harm" principle for sustainable investments as outlined in the Prospectus.
- Principal adverse impact indicators were assessed in the exclusion of securities as part of the ESG rating system as outlined in the Prospectus.
- Principal adverse impact indicators were reported on as outlined in the Prospectus.

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

Yes.

The Investment Manager monitored breaches and controversies for new and existing investments which largely relies on the quality of data supplied by external data providers. Where the Investment Manager identified clear breaches of norms outlined in the a) OECD Guidelines for Multinational Enterprises, b) the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on

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

Fundamental Principles and Rights at Work, and c) the International Bill of Human Rights the Investment Manager were excluded from investment by the Sub-Fund.



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

The Investment Manager considered the following principal adverse impact indicators as part of the asset allocation process. These indicators are computed as part of the ESG rating system and impact the ESG rating. This allows for enhanced insight in the adverse impacts caused by investee companies or issuers. Based on the performance of these indicators, the Investment Manager expects to mitigate the effects of the Sub-Fund over a longer time horizon.

Indicator	Metric	Portfolio exposure	Portfolio coverage	Portfolio eligibility
Indicators applicable to investments in investee companies				
GHG emissions	Scope 1 GHG emissions	848.72	45.9%	45.9%
	Scope 2 GHG emissions	388.21	45.9%	45.9%
	Scope 3 GHG emissions	13'330.5	45.9%	45.9%
	Total GHG emissions	14'567.43	45.9%	45.9%
Carbon footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	16.25	45.9%	45.9%
	Carbon Footprint (Scope 1,2 & 3 per mln inv)	191.38	45.9%	45.9%
GHG intensity of investee companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	55.54	45.9%	45.9%
	GHG intensity of investee companies (Scope 1 ,2 & 3 per mln sales, weighted intensity)	561.68	45.9%	45.9%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	1.5%	45.9%	45.9%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	71.2%	45.6%	45.9%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	0.56	28.3%	45.9%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	50.97	8.1%	45.9%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR	0.0739	23.1%	45.9%

	invested, expressed as a weighted average			
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0%	45.9%	45.9%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0%	45.9%	45.9%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0%	45.9%	45.9%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	7.9%	21.9%	45.9%
Board gender diversity	Average ratio of female to male board members in investee companies	33.2%	45.9%	45.9%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0%	45.9%	45.9%
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	281.43	18.6%	34.1%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0	18.6%	34.1%

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: 1 May 2022 – 30 April 2023



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
0.5 IADB 23	Currency Bonds	3.79%	US
0.75 PepsiCo 23	Corporate Bonds	3.16%	US
0.25 IBRD 23	Currency Bonds	3.08%	US
0.534 GSK Cap 23	Corporate Bonds	3.08%	US
3.75 AbbVie 23	Corporate Bonds	3.02%	US
2.25 Amgen 23	Corporate Bonds	2.82%	US
2.589 DANONE 23	Corporate Bonds	2.81%	FR
0.25 ADB 23	Currency Bonds	2.74%	RP
3.4 Abbott Lab 23	Corporate Bonds	2.71%	US
USA TB 23	Currency Bonds	2.59%	US

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



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

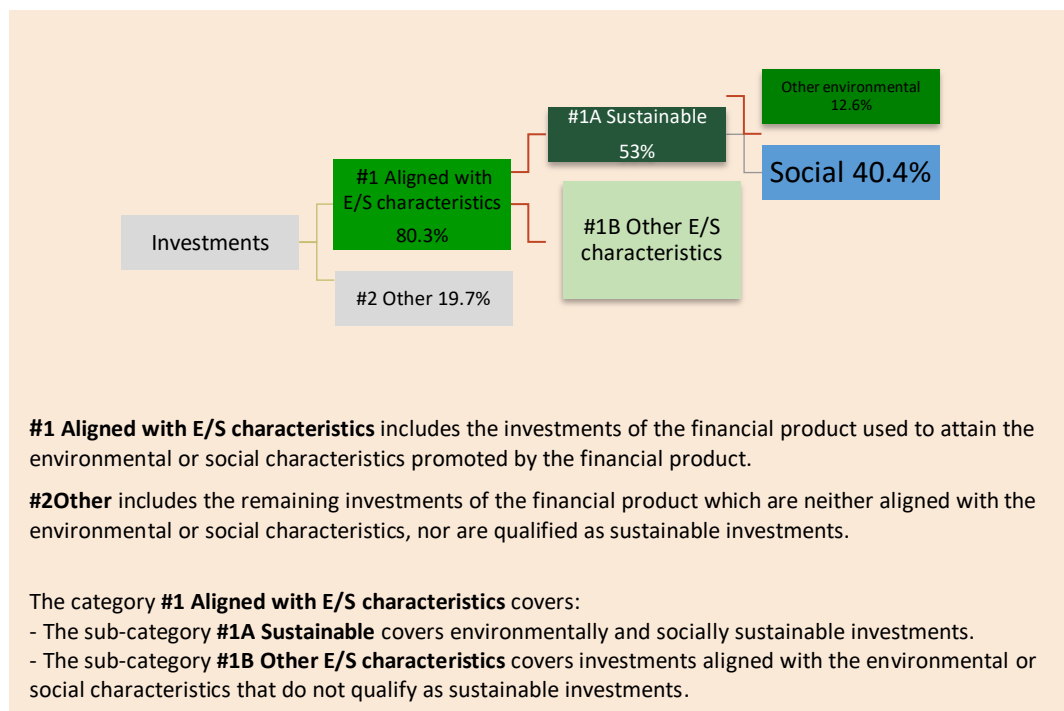
Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

What was the proportion of sustainability-related investments?

The Sub-Fund allocated 80.3% to investments aligned with environmental and/or social characteristics (#1) including 53% of investments considered as sustainable investments (#1A).

The remaining portion of 19.7% was aligned with #2 Other.

What was the asset allocation?



Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



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

The Sub-Fund did not commit to invest any proportion of its assets in environmentally sustainable economic activities aligned with the EU Taxonomy. Accordingly, the level of committed EU Taxonomy- aligned investments were zero per cent.

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

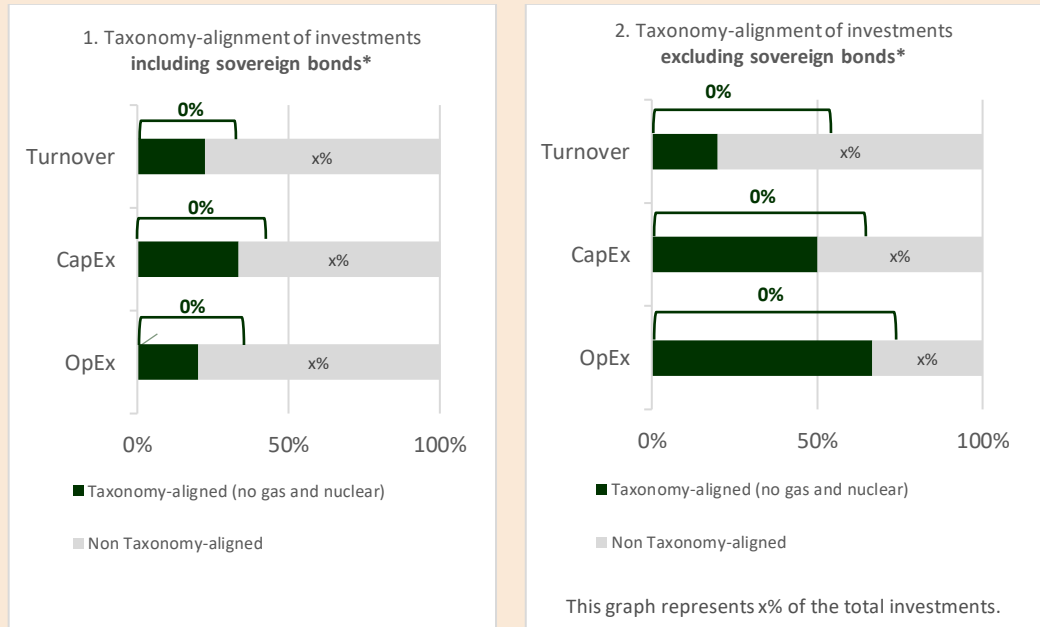
- Yes:
- In fossil gas In nuclear energy
- No



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

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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



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

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

The Sub-Fund did not commit to make sustainable investments with an environmental objective aligned with the EU Taxonomy. Hence, the Sub-Fund did not commit to invest in sustainable investments in transitional and enabling activities.

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

Not applicable.



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

12.6% of the investments were made to sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

40.4% of the investments were made to sustainable investments with a social objective.



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

Investments under “#2 Other” were investments which are neither aligned with the environmental or social characteristics nor qualify as sustainable investments, for example:

- There may have been insufficient data available to verify any classification under sustainable investments or investments with environmental and/or social characteristics.
- There may have been exposures where an ESG assessment could not be applied or there was lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

The Investment Manager applied minimum safeguards through a screening that is conducted to capture severe controversies or violations of social norms, taken into account as part of the final ESG score of an issuer. Investors should note while the Investment Manager has developed a comprehensive tool to rate securities on ESG-related metrics, there may exist instances where data was lacking, and such assessment may have been impacted.

Additionally, to the extent possible and / or where any investments in “Other” form a portion of the strategic asset allocation, the Investment Manager’s proprietary ESG rating was applied to the investments making up the ‘Other’ section of the Sub-Fund in order to continually consider and review such investments.

Exclusions were also applied by the Investment Manager in the investment selection process based on ESG factors as described in the Prospectus.

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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with the pre-contractual commitments.

Further, the Investment Manager interacted actively with issuers, which included the following:

Direct Engagement

- The Investment Manager established and maintained dialogue with issuers on topics related to the attainment of the Fund’s strategy and investment objective.

Indirect Engagement

The Investment Manager engaged issuers indirectly through its active participation in industry associations or organizations on sustainability related topics that partook in dialogue with issuers. The Investment Manager is committed to being an active collaborator and thought leader, which is further demonstrated through its participation in UN Principles for Responsible Investment, the Institutional Investors Group on Climate Change and the Climate Action 100+ initiative.

Engagement efforts are reported on an annual basis in the Active Ownership Report published on LGT Capital Partners website.

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

The Sub-Fund has not designated a specific index as a reference benchmark to determine whether it is aligned with the environmental and/or social characteristics that it promotes.

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



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

Product name: LGT Funds SICAV – LGT Bond Fund Global Inflation Linked

Legal entity identifier: 549300AJ5N9DPC4C7C68

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> <input type="checkbox"/> Yes	<input type="radio"/> <input type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _11.7% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

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

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



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with pre-contractual commitments.

The Sub-Fund promoted environmental and social characteristics, as it took into account ESG related factors in the asset selection and investment consideration and / or monitoring process in the following ways:

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

ESG Exclusion Policy: Exclusions were applied in the investment selection process based on ESG factors as a means of promoting environmental and social characteristics. Different factors applied to companies and to governments as the issuer of the instruments.

The following companies were excluded from investment consideration:

- Companies that, to the best of the Investment Manager's knowledge, generate any revenue from inhumane weapons; and
- Companies that generate a significant amount of their revenue from certain industries or business activities deemed by the Investment Manager to be controversial (e.g. *arms, tobacco, pornography, nuclear power production, coal*).

Countries were excluded from investment consideration based on the below criteria:

- if the country had not signed certain international treaties on *controversial weapons*;
- if the country failed to meet basic requirements with respect to *human rights and democracy* (assessed among other things based on Freedom House Index, rating of the Reporters Without Borders Press Freedom, ratification of conventions and treaties in respect of human rights and labour conditions);
- if the country had a high level of *corruption* (assessed among other things based on Transparency International Corruption Perception Index and if a country's military budget exceeded 4% of gross domestic product);
- if the country was subject to sanctions under Art 41 of the UN security council *to eliminate terrorism and weapons proliferation, oppose human rights violations or violations of international treaties, money laundering and deliberate destabilization of sovereign countries and drug trafficking*; or
- if the country was considered a jurisdiction with *strategic AML/CFT deficiencies* by the Financial Action Task Force ("FATF").

ESG Rating: The following were key performance indicators on ESG factors related to an issuer that are included in the ESG cockpit, which is a proprietary tool used as part of the ESG rating system discussed below, in the process to identify a universe of investable issuers through a systematic process which relies on information from underlying issuers (and are therefore promoted as environmental and/or social characteristics by the Sub-Fund):

- In respect of companies as issuers: *greenhouse gas emissions, energy consumption, water and sanitation, natural resources and biodiversity, waste and emissions, labour conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact*.
- In respect of supranational organisations as issuers: *controversial practices, business ethics & product responsibility, environmental principles and action plans, community & human rights*.
- In respect of countries as issuers: *CO2 intensity, biodiversity and resources, corruption and business climate, public spending for education*.

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted.

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

During the reported period, the Sub-Fund achieved 98.7% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least 10% of the assets of the Sub-Fund to underlying investments, to be sustainable investments. The Sub-

Fund achieved 11.7% underlying investments which were sustainable investments during the reporting period.

- **ESG Exclusion Policy.** The first factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently executed its ESG exclusion policy.

The Investment Manager considers that the Sub-Fund has successfully and consistently executed its ESG exclusion policy. Enforcement of the ESG Exclusion Policy occurred through ongoing monitoring.

- **Screening based on ESG Rating.** Another factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers and/or issuers in the investment monitoring process.

The Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers in the investment monitoring process.

- **Sustainable Investments.** The aggregate weight of sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the SubFund of the environmental and/or social characteristics it promotes.

At the end of the reporting period 98.7% of the investments were aligned with environmental and social characteristics. 11.7% of the investments were considered sustainable investments.

- **United Nations Sustainable Development Goals (“UN SDGs”).** Sustainable investments of the Sub-Fund target a combination of environmental and social objectives across the spectrum based on the alignment of such investments with the UN SDGs. Thus, another factor contributing to whether the Sub-Fund is attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its policy relating to investing in sustainable investments. The Asset Manager considers as sustainable investments, which are aligned with SFDR, only instruments which either:
 - qualify as a Green, Social or Sustainable use of proceeds (“UOP”) instrument according to the principles of the International Capital Markets Associations (“ICMA”), which align with UN SDGs, or
 - have a positive net contribution to UN SDGs by virtue of the issuer’s net 132 positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment) to an environmental or social objective.

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 11.7% made a positive contribution to such UN SDGs.

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

Not applicable

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

The Sub-Fund invested in issuers that positively contributed to the UN SDGs, thus promoting environmental and/or social characteristics through a combination of environmental and social objectives.

An investment with an environmental objective aligned with SFDR is one which is oriented towards, for example, climate change adaptation (e.g. support adaptation related research),

climate change mitigation (e.g. develop renewable energy technologies), protection of biodiversity (e.g. promote organic farming), reduction of air, water and soil pollution.

An investment with a social objective aligned with SFDR is an investment that contributes to tackling inequality or that fosters social cohesion, social integration and labour relations, or an investment in human capital or economically or socially disadvantaged communities.

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

To ensure that the sustainable investments did not cause significant harm to any environmental investment objective, a requirement for sustainable investments was the positive contribution to UN SDGs, which cover a broad set of ESG activities.

In addition, the portfolio was systematically screened for controversies across environmental and / or social issues as part of the Investment Manager's "do no significant harm" assessment in respect of issuers as well as in respect of projects that are financed through the UOP instruments. A sudden drop due to an ESG controversy will generally lead to an alert to be triggered so further assessment and action can be taken. These controversies are being systematically logged in an inhouse engagement tool and reported in the annual Active Ownership Report classified as re-active engagements.

As an additional safeguard, the applicable mandatory principal adverse impacts set out in Annex 1 of the regulatory technical standards supplementing the SFDR were used to further screen against activities that may significantly harm any of the environmental objectives. Investments that do not meet minimum thresholds applied by the Investment Manager for each of the mandatory PAI indicators in Annex 1 were excluded from investment consideration. Such investments included companies active in the fossil fuel sector or UN global compact violators.

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

Principal adverse impacts on sustainability factors were considered in the following manner:

- Principal adverse impact indicators were captured under the "do no significant harm" principle for sustainable investments as outlined in the Prospectus.
- Principal adverse impact indicators were assessed in the exclusion of securities as part of the ESG rating system as outlined in the Prospectus.
- Principal adverse impact indicators were reported on as outlined in the Prospectus.

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

Yes.

The Investment Manager monitored breaches and controversies for new and existing investments which largely relies on the quality of data supplied by external data providers. Where the Investment Manager identified clear breaches of norms outlined in the a) OECD Guidelines for Multinational Enterprises, b) the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work, and c) the International Bill of Human Rights the Investment Manager were excluded from investment by the Sub-Fund.

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



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

The Investment Manager considered the following principal adverse impact indicators in the investment management process. This is calculated with our Securities and Instrument ESG Rating System and is part of our overall ESG Rating. This allows for enhanced insight in the adverse impacts caused by investee companies or issuers.

Based on the performance of these indicators, the Investment Manager expects to mitigate the effects of the Sub-Fund over a longer time horizon.

Indicator	Metric	Portfolio exposure	Portfolio coverage	Portfolio eligibility
Indicators applicable to investments in investee companies				
Indicators applicable to investments in sovereigns and supranationals GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP) Investee countries subject to social violations	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	265.185	84%	89.1%
	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0	84%	89.1%

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 1 May 2022 – 30 April 2023



What were the top investments of this financial product?

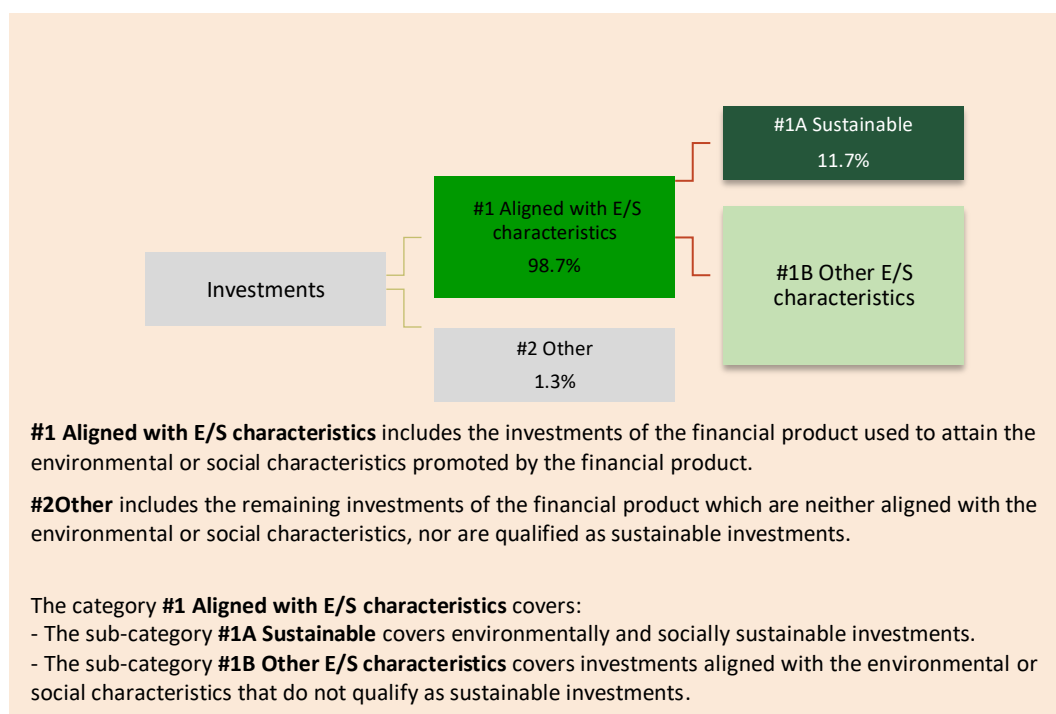
Largest investments	Sector	% Assets	Country
0.125 Sweden 27	Currency Bonds	6.49%	SE
0.1 Denmark 30	Currency Bonds	6.04%	DK
0.125 Sweden 30	Currency Bonds	6.04%	SE
0.1 Denmark 34	Currency Bonds	5.75%	DK
0.1 France 38	Currency Bonds	5.09%	FR
0.25 USA 25	Currency Bonds	3.31%	US
0.125 USA 30	Currency Bonds	3.19%	US
2.375 USA 25	Currency Bonds	3.10%	US
0.1 EBRD 27	Currency Bonds	2.72%	EU
1.8 Spain 24	Currency Bonds	2.66%	ES

What was the proportion of sustainability-related investments?

The Sub-Fund allocated 98.7% to investments aligned with environmental and/or social characteristics (#1) including 11.7% of investments considered as sustainable investments (#1A).

The remaining portion of 1.3% was aligned with #2 Other.

● What was the asset allocation?



● In which economic sectors were the investments made?

Investments were made largely in inflation-linked debt securities and instruments (debentures, fixed-rate securities, notes and others) of public and supranational debtors and to a lesser extent of private debtors all over the world.

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

The Sub-Fund did not commit to invest any proportion of its assets in environmentally sustainable economic activities aligned with the EU Taxonomy. Accordingly, the level of committed EU Taxonomy- aligned investments were zero per cent.



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

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

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



Taxonomy-aligned activities are expressed as a share of:

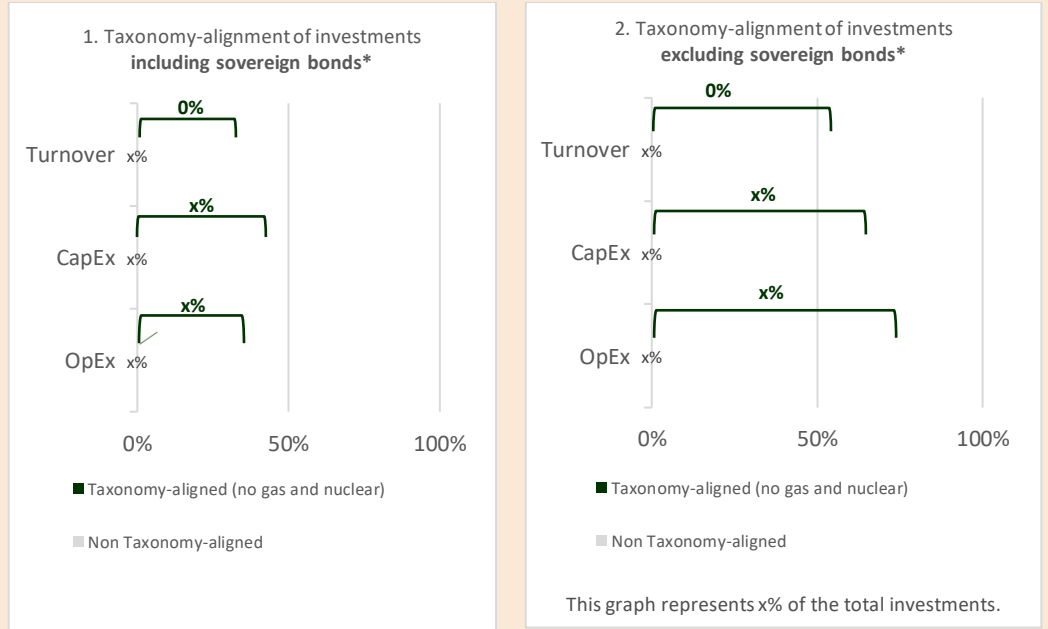
- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

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

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

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

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



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

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

The Sub-Fund did not commit to make sustainable investments with an environmental objective aligned with the EU Taxonomy. Hence, the Sub-Fund did not commit to invest in sustainable investments in transitional and enabling activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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

Not applicable.



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

11.7% of the investments were made to sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

Not applicable.



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

Investments under “#2 Other” were investments which are neither aligned with the environmental or social characteristics nor qualify as sustainable investments, for example:

- There may have been insufficient data available to verify any classification under sustainable investments or investments with environmental and/or social characteristics.
- There may have been exposures where an ESG assessment could not be applied or there was lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

The Investment Manager applied minimum safeguards through a screening that is conducted to capture severe controversies or violations of social norms, taken into account as part of the final ESG score of an issuer. Investors should note while the Investment Manager has developed a comprehensive tool to rate securities on ESG-related metrics, there may exist instances where data was lacking, and such assessment may have been impacted.

Additionally, to the extent possible and / or where any investments in “Other” form a portion of the strategic asset allocation, the Investment Manager’s proprietary ESG rating was applied to the investments making up the ‘Other’ section of the Sub-Fund in order to continually consider and review such investments.

Exclusions were also applied by the Investment Manager in the investment selection process based on ESG factors as described in the Prospectus.



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with the pre-contractual commitments.

Further, the Investment Manager interacted actively with issuers, which included the following:

Direct Engagement

- The Investment Manager established and maintained dialogue with issuers on topics related to the attainment of the Fund's strategy and investment objective.

Indirect Engagement

- The Investment Manager engaged issuers indirectly through its active participation in industry associations or organizations on sustainability related topics that partook in dialogue with issuers. The Investment Manager is committed to being an active collaborator and thought leader, which is further demonstrated through its participation in UN Principles for Responsible Investment, the Institutional Investors Group on Climate Change and the Climate Action 100+ initiative.

Details on engagement activities are reported on an annual basis and are available in LGT Capital Partners Active Ownership Report 2022 available on www.lgtcp.com.



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

The Sub-Fund has not designated a specific index as a reference benchmark to determine whether it is aligned with the environmental and/or social characteristics that it promotes.

The Benchmark used by the Sub-Fund is a mainstream index and does not take account of ESG factors and is therefore not consistent with the environmental and social characteristics promoted by the Sub-Fund.

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

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

Product Name: LGT Funds SICAV – LGT EM LC Bond Fund

Legal entity identifier: 549300DG8PE5B7GLO141

Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

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

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

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

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

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

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

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



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

The Investment Manager in respect of the Master Fund considers that the environmental and/or social characteristics have been met in accordance with pre-contractual commitments.

The Master Fund promoted environmental and social characteristics, as it took into account ESG related factors in the asset selection and investment consideration and / or monitoring process in the following ways:

The Investment Manager conducted an assessment of ESG factors, in the process to identify a universe of investable issuers through a systematic process which relies on information from underlying issuers (the "**Country Selection Model**"), resulting in a specific country classification (the "**ESG Rating**").

Environmental and/or social characteristics considered as part of the ESG Rating (and therefore promoted as environmental and/or social characteristics by the Master Fund) included:

- *Green energy, emissions, natural resources, education, health, standards of living, civil liberties, gender equality, institutional strength, corruption, democracy, political stability.*
- *Environmental and/or social characteristics are further enriched with economic development inputs, such as economic growth and economic stability, on the basis that such characteristics are often intrinsically linked with the long-term ESG direction of Emerging Markets.*

The above characteristics were assessed on a backward-looking basis using systematic data and enriched on an ongoing basis with forward-looking dissemination of in-house research, political assessments and research meetings.

No reference benchmark was designated for the purpose of attaining the environmental or social characteristics.

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

- **Integration of ESG.** The Investment Manager considers the Master Fund has successfully and consistently integrated ESG in the investment process in the following manner:

- The ESG Rating as part of the Master Fund's Country Selection Model was successfully and consistently applied.

In the Country Selection Model, quantitative and qualitative data was used. A greater weight was given to the long-term development of countries, which was consequently reflected in the ESG Rating the Investment Manager applied to countries. The Master Fund did not make any invests into F rated countries or currencies and avoided government bonds of C rated countries.

- The Investment Manager successfully and consistently applied the Master Fund's ESG exclusion policy.
- At the end of the reporting period 98.3% (incl. collaterals) of the investments were aligned with environmental and social characteristics.

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

Not applicable.

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

Not applicable. The Master Fund did not make a commitment to sustainable investments.

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

Not applicable. The Master Fund did not make a commitment to sustainable investments.

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

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

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

Not applicable. The Master Fund did not make a commitment to sustainable investments.

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

Not applicable. The Master Fund did not make a commitment to sustainable investments.

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

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

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



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

The Investment Manager considered the following principal adverse impact indicators as part of the asset allocation process. These indicators are computed as part of the ESG rating system. This allows for enhanced insight in the adverse impacts caused by issuers.

Based on the performance of these indicators, the Investment Manager expects to mitigate the effects of the Master Fund over a longer time horizon.

Indicators applicable to investments in sovereigns and supranationals				
Indicator	Metric	Portfolio exposure	Portfolio coverage	Portfolio eligibility
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	797.53	83.46%	96.62%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0, 0.00%	83.46%	96.62%



What were the top investments of this financial product?

The top investments as of the end of the financial year were as follows:

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is:

1.5.2022-30.4.2023

(as of the end of this period)

Largest investments	Sector	% Assets	Country
LGT EM LC Bond Sub-Fund A (EUR)	Investment Funds	99.98%	IRE
Cash or Cash equivalent		0.02%	

Asset allocation describes the share of investments in specific assets.



What was the proportion of sustainability-related investments?

98.3% of the portfolio promoted environmental and social characteristics (incl. collaterals).

● **What was the asset allocation?**

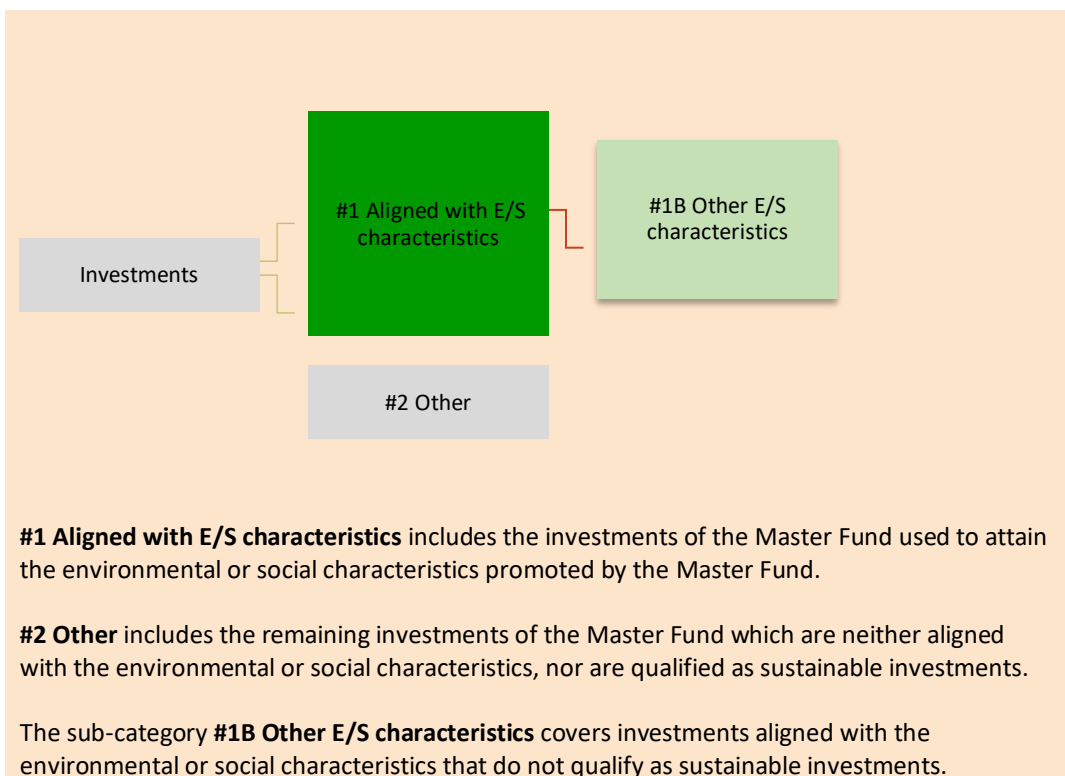
The Master Fund allocated 98.3% to investments aligned with environmental and/or social characteristics.

The remaining portion of 1.7% was not aligned with the environmental or social characteristics ("Other"). It consisted solely of the investments described under "What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?".

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

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

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



In which economic sectors were the investments made?

Investments were made in government bonds, bonds issued by AAA-rated supranational issuers and development banks and FX derivatives and options.



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

The Master Fund did not invest in environmentally sustainable economic activities aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy?¹

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

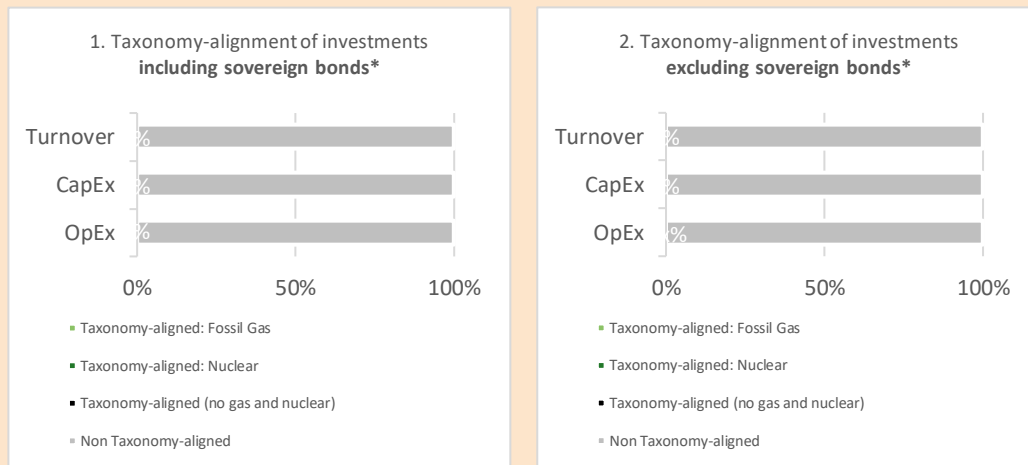
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

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



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

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

The Master Fund did not invest in environmentally sustainable economic activities aligned with the EU Taxonomy.

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

Not applicable. This is the first reportable period, which includes this reporting format.



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

Not applicable. The Master Fund did not make a commitment to sustainable investments.



What was the share of socially sustainable investments?

Not applicable. The Master Fund did not make a commitment to sustainable investments.



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

Investments under "Other" were investments which are not aligned with the environmental or social characteristics. The instruments in this category were FX derivatives and options. The Master Fund does not use derivatives specifically for the purpose of attaining the environmental and or social characteristics

it promotes. Rather, the Master Fund may use derivatives for ordinary purposes, that is, for investment purposes, hedging and/or for efficient portfolio management purposes.

A screening was conducted to capture countries subject to comprehensive sanctions, per the Investment Manager's policy, which was taken into account as part of the final ESG Rating of an applicable country. Therefore, in line with the exclusion policy, the Master Fund did not invest into countries rated as F, based on Country Selection Model or currencies (FX derivatives or options) of these countries.

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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with the pre-contractual commitments.

Further, the Investment Manager interacted actively with issuers, which included the following:

Direct Engagement

- The Investment Manager established and maintained dialogue with issuers on topics related to the attainment of the Fund's strategy and investment objective. This included on-the-ground research visits to meet the country representatives.

Indirect Engagement

- The Investment Manager engaged issuers indirectly through its active participation in industry associations or organizations on sustainability related topics that partook in dialogue with issuers. The Investment Manager is committed to being an active collaborator and thought leader, which is further demonstrated through its participation in UN Principles for Responsible Investment, the Institutional Investors Group on Climate Change and the Climate Action 100+ initiative.



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

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

The Master Fund has not designated a specific index as a reference benchmark to determine whether it is aligned with the environmental and/or social characteristics that it promotes.



Where can I find more product specific information online?

You may find more information on www.fundinfo.com and the Investment Manager's website: www.lgtcp.com/en/regulatory-information.

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

Product name: LGT Funds SICAV - LGT Sustainable Bond Fund Global

Legal entity identifier: 549300IPCWX706Q2VC54

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** ___%

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

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

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___66.7% of sustainable investments

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

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

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

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



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

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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with pre-contractual commitments.

The Sub-Fund promoted environmental and social characteristics, as it took into account ESG related factors in the asset selection and investment consideration and / or monitoring process in the following ways:

ESG Exclusion Policy: Exclusions were applied in the investment selection process based on ESG factors as a means of promoting environmental and social characteristics. Different factors applied to companies and to governments as the issuer of the instruments.

The following companies were excluded from investment consideration:

- Companies that, to the best of the Investment Manager's knowledge, generate any revenue from inhumane weapons; and
- Companies that generate a significant amount of their revenue from certain industries or business activities deemed by the Investment Manager to be controversial (e.g. *arms, tobacco, pornography, nuclear power production, coal*).

Countries were excluded from investment consideration based on the below criteria:

- if the country had not signed certain international treaties on *controversial weapons*;
- if the country failed to meet basic requirements with respect to *human rights and democracy* (assessed among other things based on Freedom House Index, rating of the Reporters Without Borders Press Freedom, ratification of conventions and treaties in respect of human rights and labour conditions);
- if the country had a high level of *corruption* (assessed among other things based on Transparency International Corruption Perception Index and if a country's military budget exceeded 4% of gross domestic product);
- if the country was subject to sanctions under Art 41 of the UN security council *to eliminate terrorism and weapons proliferation, oppose human rights violations or violations of international treaties, money laundering and deliberate destabilization of sovereign countries and drug trafficking*; or
- if the country was considered a jurisdiction with *strategic AML/CFT deficiencies* by the Financial Action Task Force ("FATF").

ESG Rating: The following were key performance indicators on ESG factors related to an issuer that were included in the ESG cockpit, which is a proprietary tool used as part of the ESG rating system discussed below, in the process to identify a universe of investable issuers through a systematic process which relies on information from underlying issuers (and are therefore promoted as environmental and/or social characteristics by the Sub-Fund):

- In respect of companies as issuers: *greenhouse gas emissions, energy consumption, water and sanitation, natural resources and biodiversity, waste and emissions, labour conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact*.
- In respect of supranational organisations as issuers: *controversial practices, business ethics & product responsibility, environmental principles and action plans, community & human rights*.
- In respect of countries as issuers: *CO2 intensity, biodiversity and resources, corruption and business climate, public spending for education*.

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted.

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

During the reported period, the Sub-Fund achieved 96.9% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least 50% of the assets of the Sub-Fund to underlying investments, to be sustainable investments. The Sub-Fund achieved 66.7% underlying investments which were sustainable investments during the reporting period.

- **ESG Exclusion Policy.** The first factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently executed its ESG exclusion policy.

The Investment Manager considers that the Sub-Fund has successfully and consistently executed its ESG exclusion policy. Enforcement of the ESG Exclusion Policy occurred through ongoing monitoring.

- **Screening based on ESG Rating.** Another factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers and/or issuers in the investment monitoring process.

The Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers in the investment monitoring process.

- **Sustainable Investments.** The aggregate weight of sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the Sub-Fund of the environmental and/or social characteristics it promotes.

At the end of the reporting period 96.9% of the investments were aligned with environmental and social characteristics. 66.7% of the investments were considered sustainable investments.

- **United Nations Sustainable Development Goals (“UN SDGs”).** Sustainable investments of the Sub-Fund target a combination of environmental and social objectives across the spectrum based on the alignment of such investments with the UN SDGs. Thus, another factor contributing to whether the Sub-Fund is attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its policy relating to investing in sustainable investments. The Asset Manager considers as sustainable investments, which are aligned with SFDR, only instruments which either:

- qualify as a Green, Social or Sustainable use of proceeds (“UOP”) instrument according to the principles of the International Capital Markets Associations (“ICMA”), which align with UN SDGs, or
- have a positive net contribution to UN SDGs by virtue of the issuer’s net 132 positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment) to an environmental or social objective.

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 66.7% made a positive contribution to such UN SDGs.

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

Not applicable

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

The Sub-Fund invested in issuers that positively contributed to the UN SDGs, thus promoting environmental and/or social characteristics through a combination of environmental and social

objectives.

An investment with an environmental objective aligned with SFDR was one which is oriented towards, for example, climate change adaptation (e.g. support adaptation related research), climate change mitigation (e.g. develop renewable energy technologies), protection of biodiversity (e.g. promote organic farming), reduction of air, water and soil pollution.

An investment with a social objective aligned with SFDR was an investment that contributed to tackling inequality or that fostered social cohesion, social integration and labour relations, or an investment in human capital or economically or socially disadvantaged communities.

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

To ensure that the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective, a requirement for sustainable investments was the positive contribution to UN SDGs, which cover a broad set of ESG activities.

In addition, the portfolio was systematically screened for controversies across environmental and / or social issues as part of the Investment Manager's "do no significant harm" assessment in respect of issuers as well as in respect of projects that are financed through the UOP instruments. A sudden drop due to an ESG controversy will generally lead to an alert to be triggered so further assessment and action can be taken. These controversies are being systematically logged in an inhouse engagement tool and reported in the annual Active Ownership Report classified as reactive engagements.

As an additional safeguard, the applicable mandatory principal adverse impacts set out in Annex 1 of the regulatory technical standards supplementing the SFDR were used to further screen against activities that may significantly harm any of the environmental or social objectives. Investments that do not meet minimum thresholds applied by the Investment Manager for each of the mandatory PAI indicators in Annex 1 were excluded from investment consideration. Such investments included companies active in the fossil fuel sector or UN global compact violators.

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

Principal adverse impacts on sustainability factors were considered in the following manner:

- Principal adverse impact indicators were captured under the "do no significant harm" principle for sustainable investments as outlined in the Prospectus.
- Principal adverse impact indicators were assessed in the exclusion of securities as part of the ESG rating system as outlined in the Prospectus.
- Principal adverse impact indicators were reported on as outlined in the Prospectus.

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

Yes.

The Investment Manager monitored breaches and controversies for new and existing investments which largely relies on the quality of data supplied by external data providers. Where the Investment Manager identified clear breaches of norms outlined in the a) OECD Guidelines for Multinational Enterprises, b) the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental

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

conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work, and c) the International Bill of Human Rights the Investment Manager were excluded from investment by the Sub-Fund.



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

The Investment Manager considered the following principal adverse impact indicators as part of the asset allocation process. These indicators are computed as part of the ESG rating system and impact the ESG rating. This allows for enhanced insight in the adverse impacts caused by investee companies or issuers. Based on the performance of these indicators, the Investment Manager expects to mitigate the effects of the Sub-Fund over a longer time horizon.

Indicator	Metric	Portfolio exposure	Portfolio coverage	Portfolio eligibility
Indicators applicable to investments in investee companies				
GHG emissions	Scope 1 GHG emissions	745.99	28.4%	34%
	Scope 2 GHG emissions	839.06	28.4%	34%
	Scope 3 GHG emissions	12'564.62	28.4%	34%
	Total GHG emissions	14'149.66	28.4%	34%
Carbon footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	34.26	28.4%	34%
	Carbon Footprint (Scope 1,2 & 3 per mln inv)	305.86	28.4%	34%
GHG intensity of investee companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	96.38	28.4%	34%
	GHG intensity of investee companies (Scope 1 ,2 & 3 per mln sales, weighted intensity)	711.49	28.4%	34%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	2%	28.4%	34%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	67%	27.4%	34%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	0.87	16.4%	34%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	0.034	2.3%	34%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.1993	9.7%	34%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or	0%	28.4%	34%

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 1 May 2022 – 30 April 2023

	near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas			
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0%	30.8%	34%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	3%	30.8%	34%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	15%	6.5%	34%
Board gender diversity	Average ratio of female to male board members in investee companies	39%	29.3%	34%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0%	34%	34%
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	325.724	28%	51.5%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0	28.9%	51.5%



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
LGT Sus Bond Global S-F A	Investment Funds	99.99%	IRE
Cash or Cash equivalent		0.01%	

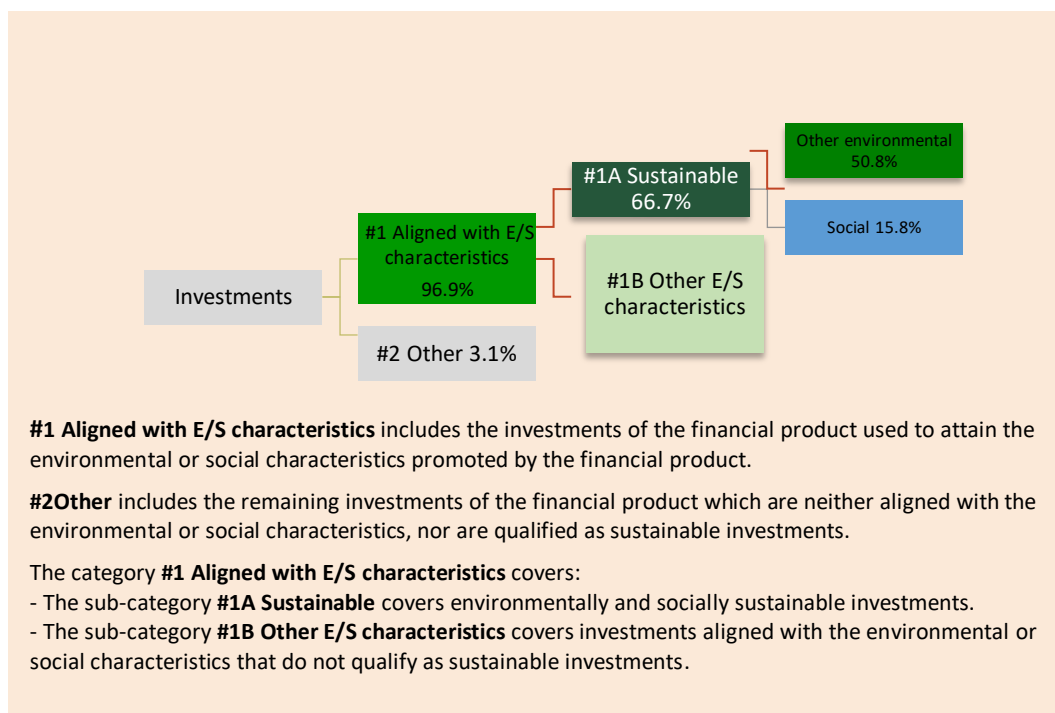


What was the proportion of sustainability-related investments?

The Sub-Fund allocated 96.9% to investments aligned with environmental and/or social characteristics (#1) including 66.7% of investments considered as sustainable investments (#1A).

The remaining portion of 3.1% was aligned with #2 Other.

● *What was the asset allocation?*



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

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

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

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

Investments were made globally in government-, corporates- and supranational bonds. Economic sectors related to the corporate exposure, include the financial, energy, communications, consumer goods and services, healthcare, technology, utilities and industrial sector.



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

The Sub-Fund did not commit to invest any proportion of its assets in environmentally sustainable economic activities aligned with the EU Taxonomy. Accordingly, the level of committed EU Taxonomy- aligned investments were zero per cent.

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

Yes:

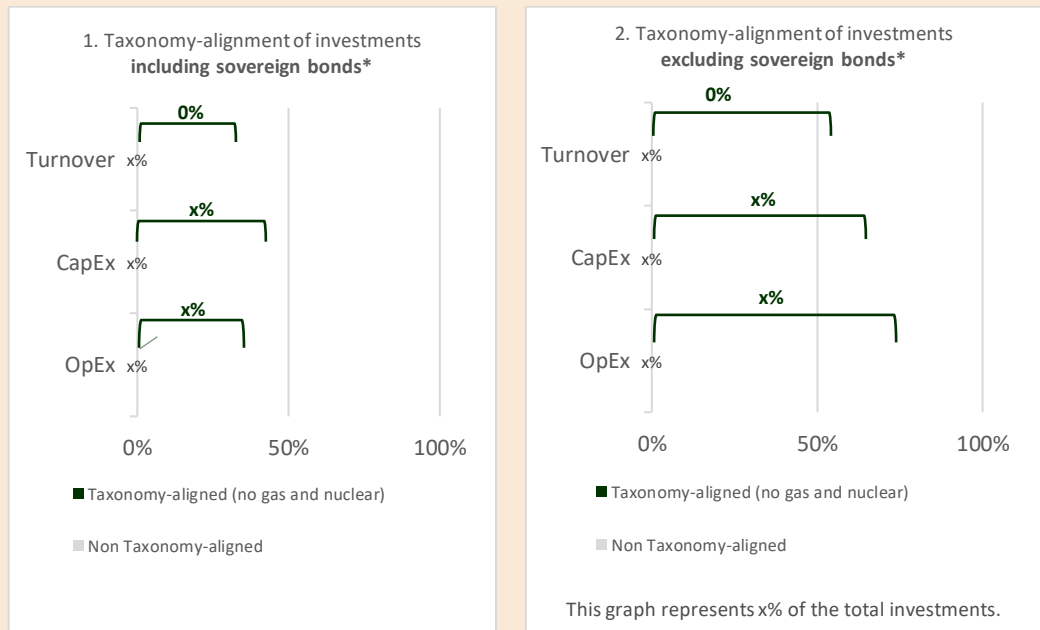
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

In fossil gas In nuclear energy
 No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

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



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

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

The Sub-Fund did not commit to make sustainable investments with an environmental objective aligned with the EU Taxonomy. Hence, the Sub-Fund did not commit to invest in sustainable investments in transitional and enabling activities.

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

Not applicable.



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

50.8% of the investments were made to sustainable investments with an environmental objective not aligned with the EU Taxonomy.

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



What was the share of socially sustainable investments?

15.8% of the investments were made to sustainable investments with a social objective.



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

Investments under “#2 Other” were investments which are neither aligned with the environmental or social characteristics nor qualify as sustainable investments, for example:

- There may have been insufficient data available to verify any classification under sustainable investments or investments with environmental and/or social characteristics.
- There may have been exposures where an ESG assessment could not be applied or there was lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

The Investment Manager applied minimum safeguards through a screening that is conducted to capture severe controversies or violations of social norms, taken into account as part of the final ESG score of an issuer. Investors should note while the Investment Manager has developed a comprehensive tool to rate securities on ESG-related metrics, there may exist instances where data was lacking, and such assessment may have been impacted.

Additionally, to the extent possible and / or where any investments in “Other” form a portion of the strategic asset allocation, the Investment Manager’s proprietary ESG rating was applied to the investments making up the ‘Other’ section of the Sub-Fund in order to continually consider and review such investments.

Exclusions were also applied by the Investment Manager in the investment selection process based on ESG factors as described in the Prospectus.



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with the pre-contractual commitments.

Further, the Investment Manager interacted actively with issuers, which included the following:

Direct Engagement

- The Investment Manager established and maintained dialogue with issuers on topics related to the attainment of the Fund’s strategy and investment objective.

Indirect Engagement

- The Investment Manager engaged issuers indirectly through its active participation in industry associations or organizations on sustainability related topics that partook in dialogue with issuers. The Investment Manager is committed to being an active collaborator and thought leader, which is further demonstrated through its participation in UN Principles for Responsible Investment, the Institutional Investors Group on Climate Change and the Climate Action 100+ initiative.

Details on engagement activities are reported on an annual basis and are available in LGT Capital Partners Active Ownership Report 2022 available on www.lgtcp.com.



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

The Sub-Fund has not designated a specific index as a reference benchmark to determine whether it is aligned with the environmental and/or social characteristics that it promotes.

The Benchmark used by the Sub-Fund is a mainstream index and does not take account of ESG factors and is therefore not consistent with the environmental and social characteristics promoted by the Sub-Fund.

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

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

Product name: LGT Funds SICAV - LGT Sustainable Bond Fund Global Hedged

Legal entity identifier: 549300BGRNAXWDDWQY74

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>63.6%</u> of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

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

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



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with pre-contractual commitments.

The Sub-Fund promoted environmental and social characteristics, as it took into account ESG related factors in the asset selection and investment consideration and / or monitoring process in the following ways:

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

ESG Exclusion Policy: Exclusions were applied in the investment selection process based on ESG factors as a means of promoting environmental and social characteristics. Different factors applied to companies and to governments as the issuer of the instruments.

The following companies were excluded from investment consideration:

- Companies that, to the best of the Investment Manager's knowledge, generate any revenue from inhumane weapons; and
- Companies that generate a significant amount of their revenue from certain industries or business activities deemed by the Investment Manager to be controversial (e.g. *arms, tobacco, pornography, nuclear power production, coal*).

Countries were excluded from investment consideration based on the below criteria:

- if the country had not signed certain international treaties on *controversial weapons*;
- if the country failed to meet basic requirements with respect to *human rights and democracy* (assessed among other things based on Freedom House Index, rating of the Reporters Without Borders Press Freedom, ratification of conventions and treaties in respect of human rights and labour conditions);
- if the country had a high level of *corruption* (assessed among other things based on Transparency International Corruption Perception Index and if a country's military budget exceeded 4% of gross domestic product);
- if the country was subject to sanctions under Art 41 of the UN security council *to eliminate terrorism and weapons proliferation, oppose human rights violations or violations of international treaties, money laundering and deliberate destabilization of sovereign countries and drug trafficking*; or
- if the country was considered a jurisdiction with *strategic AML/CFT deficiencies* by the Financial Action Task Force ("FATF").

ESG Rating: The following were key performance indicators on ESG factors related to an issuer that were included in the ESG cockpit, which is a proprietary tool used as part of the ESG rating system discussed below, in the process to identify a universe of investable issuers through a systematic process which relies on information from underlying issuers (and are therefore promoted as environmental and/or social characteristics by the Sub-Fund):

- In respect of companies as issuers: *greenhouse gas emissions, energy consumption, water and sanitation, natural resources and biodiversity, waste and emissions, labour conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact*.
- In respect of supranational organisations as issuers: *controversial practices, business ethics & product responsibility, environmental principles and action plans, community & human rights*.
- In respect of countries as issuers: *CO2 intensity, biodiversity and resources, corruption and business climate, public spending for education*.

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted.

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

During the reported period, the Sub-Fund achieved 98% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least

50% of the assets of the Sub-Fund to underlying investments, to be sustainable investments. The Sub-Fund achieved 63.6% underlying investments which were sustainable investments during the reporting period.

- **ESG Exclusion Policy.** The first factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently executed its ESG exclusion policy.

The Investment Manager considers that the Sub-Fund has successfully and consistently executed its ESG exclusion policy. Enforcement of the ESG Exclusion Policy occurred through ongoing monitoring.

- **Screening based on ESG Rating.** Another factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers and/or issuers in the investment monitoring process.

The Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers in the investment monitoring process.

- **Sustainable Investments.** The aggregate weight of sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the Sub-Fund of the environmental and/or social characteristics it promotes.

At the end of the reporting period 98% of the investments were aligned with environmental and social characteristics. 63.6% of the investments were considered sustainable investments.

- **United Nations Sustainable Development Goals (“UN SDGs”).** Sustainable investments of the Sub-Fund target a combination of environmental and social objectives across the spectrum based on the alignment of such investments with the UN SDGs. Thus, another factor contributing to whether the Sub-Fund is attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its policy relating to investing in sustainable investments. The Asset Manager considers as sustainable investments, which are aligned with SFDR, only instruments which either:

- qualify as a Green, Social or Sustainable use of proceeds (“UOP”) instrument according to the principles of the International Capital Markets Associations (“ICMA”), which align with UN SDGs, or
- have a positive net contribution to UN SDGs by virtue of the issuer’s net 132 positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment) to an environmental or social objective.

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 63.6% made a positive contribution to such UN SDGs

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

Not applicable

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

The Sub-Fund invested in issuers that positively contributed to the UN SDGs, thus promoting environmental and/or social characteristics through a combination of environmental and social

objectives.

An investment with an environmental objective aligned with SFDR was one which is oriented towards, for example, climate change adaptation (e.g. support adaptation related research), climate change mitigation (e.g. develop renewable energy technologies), protection of biodiversity (e.g. promote organic farming), reduction of air, water and soil pollution.

An investment with a social objective aligned with SFDR was an investment that contributed to tackling inequality or that fostered social cohesion, social integration and labour relations, or an investment in human capital or economically or socially disadvantaged communities.

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

To ensure that the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective, a requirement for sustainable investments was the positive contribution to UN SDGs, which cover a broad set of ESG activities.

In addition, the portfolio was systematically screened for controversies across environmental and / or social issues as part of the Investment Manager's "do no significant harm" assessment in respect of issuers as well as in respect of projects that are financed through the UOP instruments. A sudden drop due to an ESG controversy will generally lead to an alert to be triggered so further assessment and action can be taken. These controversies are being systematically logged in an inhouse engagement tool and reported in the annual Active Ownership Report classified as reactive engagements.

As an additional safeguard, the applicable mandatory principal adverse impacts set out in Annex 1 of the regulatory technical standards supplementing the SFDR were used to further screen against activities that may significantly harm any of the environmental or social objectives. Investments that do not meet minimum thresholds applied by the Investment Manager for each of the mandatory PAI indicators in Annex 1 were excluded from investment consideration. Such investments included companies active in the fossil fuel sector or UN global compact violators.

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

Principal adverse impacts on sustainability factors were considered in the following manner:

- Principal adverse impact indicators were captured under the "do no significant harm" principle for sustainable investments as outlined in the Prospectus.
- Principal adverse impact indicators were assessed in the exclusion of securities as part of the ESG rating system as outlined in the Prospectus.
- Principal adverse impact indicators were reported on as outlined in the Prospectus.

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

Yes.

The Investment Manager monitored breaches and controversies for new and existing investments which largely relies on the quality of data supplied by external data providers. Where the Investment Manager identified clear breaches of norms outlined in the a) OECD Guidelines for Multinational Enterprises, b) the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental

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

conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work, and c) the International Bill of Human Rights the Investment Manager were excluded from investment by the Sub-Fund.



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

The Investment Manager considered the following principal adverse impact indicators as part of the asset allocation process. These indicators are computed as part of the ESG rating system and impact the ESG rating. This allows for enhanced insight in the adverse impacts caused by investee companies or issuers. Based on the performance of these indicators, the Investment Manager expects to mitigate the effects of the Sub-Fund over a longer time horizon.

Indicator	Metric	Portfolio exposure	Portfolio coverage	Portfolio eligibility
Indicators applicable to investments in investee companies				
GHG emissions	Scope 1 GHG emissions	1'334.751	29.7%	32.7%
	Scope 2 GHG emissions	1'862.735	29.7%	32.7%
	Scope 3 GHG emissions	22'424.91	29.7%	32.7%
	Total GHG emissions	25'622.39	29.7%	32.7%
Carbon footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	39.5137	29.7%	32.7%
	Carbon Footprint (Scope 1,2 & 3 per mln inv)	316.6347	29.7%	32.7%
GHG intensity of investee companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	99.9109	29.7%	32.7%
	GHG intensity of investee companies (Scope 1 ,2 & 3 per mln sales, weighted intensity)	667.6927	29.7%	32.7%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	1%	29.8%	32.7%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	61%	27.6%	32.7%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	0.6739	13.4%	32.7%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	19.8027	4.1%	32.7%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.4735	10.4%	32.7%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or	0%	29.7%	32.7%

	near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas			
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0%	31.9%	32.7%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	4.2%	31.9%	32.7%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	9.2%	6.4%	32.7%
Board gender diversity	Average ratio of female to male board members in investee companies	39%	31.1%	32.7%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0%	32.7%	32.7%
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	318.6313	29.8%	51.7%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0	30.5%	51.7%



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
LGT Sus Bond GI Hdg S-F A	Investment Funds	99.98%	IRE
Cash or Cash equivalent		0.02%	

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 1 May 2022 – 30 April 2023



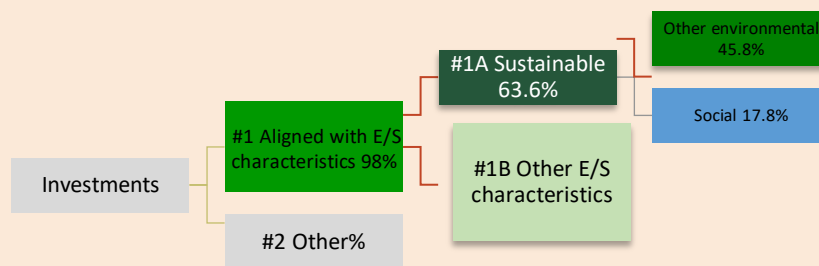
What was the proportion of sustainability-related investments?

The Sub-Fund allocated 98% to investments aligned with environmental and/or social characteristics (#1) including 63.6% of investments considered as sustainable investments (#1A).

The remaining portion of 2% was aligned with #2 Other.

● **What was the asset allocation?**

Asset allocation describes the share of investments in specific assets.



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

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

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

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

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

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

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

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

The Sub-Fund invested primarily in a broad range of fixed income securities and instruments listed or traded on Regulated Markets and issued by private or public debtors all over the world.




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

The Sub-Fund did not commit to invest any proportion of its assets in environmentally sustainable economic activities aligned with the EU Taxonomy. Accordingly, the level of committed EU Taxonomy- aligned investments were zero per cent.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

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

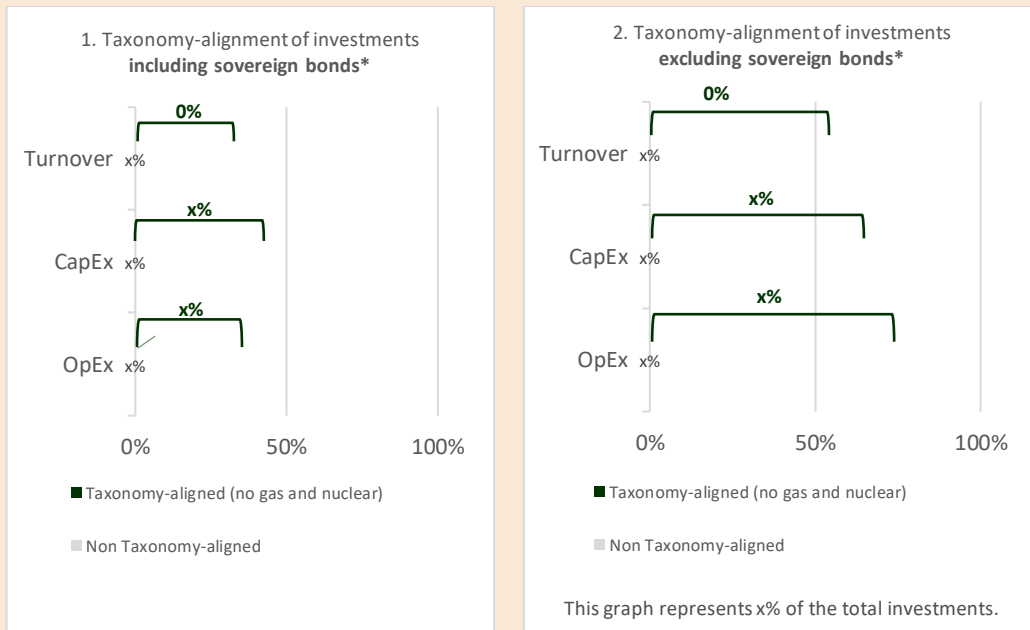
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes:

In fossil gas In nuclear energy

No

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



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

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

The Sub-Fund did not commit to make sustainable investments with an environmental objective aligned with the EU Taxonomy. Hence, the Sub-Fund did not commit to invest in sustainable investments in transitional and enabling activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

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

Not applicable.



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

45.8% of the investments were made to sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

17.8% of the investments were made to sustainable investments with a social objective.



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

Investments under “#2 Other” were investments which are neither aligned with the environmental or social characteristics nor qualify as sustainable investments, for example:

- There may have been insufficient data available to verify any classification under sustainable investments or investments with environmental and/or social characteristics.
- There may have been exposures where an ESG assessment could not be applied or there was lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

The Investment Manager applied minimum safeguards through a screening that is conducted to capture severe controversies or violations of social norms, taken into account as part of the final ESG score of an issuer. Investors should note while the Investment Manager has developed a comprehensive tool to rate securities on ESG-related metrics, there may exist instances where data was lacking, and such assessment may have been impacted.

Additionally, to the extent possible and / or where any investments in “Other” form a portion of the strategic asset allocation, the Investment Manager’s proprietary ESG rating was applied to the investments making up the ‘Other’ section of the Sub-Fund in order to continually consider and review such investments.

Exclusions were also applied by the Investment Manager in the investment selection process based on ESG factors as described in the Prospectus.



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with the pre-contractual commitments.

Further, the Investment Manager interacted actively with issuers, which included the following:

Direct Engagement

- The Investment Manager established and maintained dialogue with issuers on topics related to the attainment of the Fund's strategy and investment objective.

Indirect Engagement

- The Investment Manager engaged issuers indirectly through its active participation in industry associations or organizations on sustainability related topics that partook in dialogue with issuers. The Investment Manager is committed to being an active collaborator and thought leader, which is further demonstrated through its participation in UN Principles for Responsible Investment, the Institutional Investors Group on Climate Change and the Climate Action 100+ initiative.

Details on engagement activities are reported on an annual basis and are available in LGT Capital Partners Active Ownership Report 2022 available on www.lgtcp.com.



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

The Sub-Fund has not designated a specific index as a reference benchmark to determine whether it is aligned with the environmental and/or social characteristics that it promotes.

The Benchmark used by the Sub-Fund is a mainstream index and does not take account of ESG factors and is therefore not consistent with the environmental and social characteristics promoted by the Sub-Fund.

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

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

Product Name: LGT Funds SICAV – LGT Sustainable Equity Fund Europe

Legal entity identifier: 549300XS083Y2IY78X74

Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

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

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

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 91% of sustainable investments

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

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

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

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



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

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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with pre-contractual commitments.

The Sub-Fund (a) achieved its financial objectives; and (b) promoted its environmental and social characteristics, indirectly via the investment of substantially all of its assets in the Master Fund. Disclosures contained in this Annex will refer to the Master Fund and provide information regarding how the Master Fund measured, managed and attained the environmental and social characteristics it promoted. Where relevant, disclosure will also be provided directly from the Sub-Fund's perspective and in some cases disclosures will reflect the Sub-Fund's indirect exposures, based on its proportionate allocation to the Master Fund.

The Investment Manager in respect of the Master Fund promoted environmental and social characteristics, as it seeks to take into account ESG related factors in the asset selection and investment consideration and / or monitoring process in the following ways:

ESG Exclusion Policy: Exclusions are applied in the investment selection process based on ESG factors as a means of promoting environmental and social characteristics. For example, the following companies are excluded from investment consideration:

- Companies that, to the best of the Investment Manager’s knowledge, generate any revenue from *inhumane weapons*; and
- Companies that generate a significant amount of their revenue from certain industries or business activities deemed by the Investment Manager to be controversial (*e.g. arms, tobacco, pornography, nuclear power production, coal*).

ESG Rating: The following are key performance indicators on ESG factors related to an investee company that are included in the ESG cockpit, which is a proprietary tool used as part of the ESG rating system discussed below, in the process to identify a universe of investable companies through a systematic process which relies on information from underlying companies (and therefore promoted as environmental and/or social characteristics by the Master Fund):

- *greenhouse gas emissions, energy consumption, water and sanitation natural resources and biodiversity, waste and emissions, labor conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact.*

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted.

The Investment Manager’s consideration of ESG factors in respect of the Master Fund, which included SDGs and climate factors, provided additional insights into both risk and value drivers, enabled optimisation of ESG in portfolio management and the asset selection process.

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

During the reported period, the Master Fund achieved 97% underlying investments which promoted environmental and/or social characteristics and aggregated the sustainable investments of the fund with 91%. The primary binding element is a commitment of at least 90% of the assets of the Master Fund to underlying investments, which promote environmental and/or social characteristics.

The assessment of whether this binding element has been attained, is measured by the following sustainability indicators:

- **ESG Exclusion Policy.** The first factor contributing to whether the Master Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master Fund has successfully and consistently executed its ESG exclusion policy.

The Investment Manager successfully and consistently executed the Master Fund’s ESG Exclusion Policy.

- **Screening based on ESG Rating.** Another factor contributing to whether the Master Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable companies and in the investment monitoring process.

This resulted in the exclusion of any security that are in the lowest 25% of the universe as described further in the Supplement of the Prospectus under the following Section of the SFDR Annex: “What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?”.

The Master Fund has successfully and consistently executed its ESG Assessment, by ensuring no investment in the lowest 25% was held in the portfolio during the course of the year.

- **Sustainable Investments.** The aggregate weight of all sustainable investments held by the Master Fund shall be calculated and used to measure the attainment by the Master Fund of the environmental and/or social characteristics it promotes.

The Master Fund has successfully aggregated the sustainable investments of the fund: 91%.

- **United Nations Sustainable Development Goals (“UN SDGs”)**

In terms of considering whether investments of the Master Fund which are eligible for selection may be categorised as sustainable investments which are aligned with SFDR, another factor contributing to whether the Master Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master Fund has successfully and consistently applied its policy relating to investing in sustainable investments, i.e. in the context of the proportion of the Master Fund in sustainable investments only including investments with a positive net contribution to the UN SDGs by virtue of a net positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment), to an environmental or social objective.

- The Investment Manager successfully and consistently applied its methodology relating to UN SDGs. Sustainable investments were fully comprised of investments meeting the prescribed UN SDG criteria and therefore 91% of the Master Fund investments aligned with the UN SDGs.

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

Not applicable

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

The sustainable investments of the Master Fund targeted a combination of environmental and social objectives across the spectrum, as per below, based on alignment of such investments with the UN SDGs.

An investment with an environmental objective aligned with SFDR is one which is measured, for example, by key resource efficiency indicators on the use of energy, renewable energy, raw materials, water and land, on the production of waste, and greenhouse gas emissions, or on its impact on biodiversity and the circular economy.

An investment with a social objective aligned with SFDR is an investment that contributes to tackling inequality or that fosters social cohesion, social integration and labour relations, or an investment in human capital or economically or socially disadvantaged communities.

The objective of the sustainable investment was to have a net positive SDG Score.

91% of the Master-Fund contributed to a net positive SDG Score. Highest scores were attained for a net positive contribution to UN SDG 10 (Reduced Inequalities), UN SDG 5 (Gender Equality) and UN SDG 3 (Good Health and Well-Being).

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

In terms of ensuring that the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective, a requirement for sustainable investments was the positive net contribution to UN SDGs, which covered a broad set of ESG activities.

In addition, the portfolio was systematically screened for controversies across environmental and / or social issues as part of LGT’s “do no significant harm” assessment.

As an additional safeguard, the mandatory principal adverse impacts set out in Annex 1 of the regulatory technical standards supplementing the SFDR are used to further screen against activities that may significantly harm any of the environmental or social objectives, whereby investments that do not meet minimum thresholds applied by the Investment Manager for each of the mandatory PAI indicators in Annex 1 shall be excluded from investment consideration.

During the reporting period the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective.

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

Principal adverse impacts on sustainability factors were considered in the following manner:

- Principal adverse impact indicators were captured under the “do no significant harm” principle for sustainable investments outlined in the SFDR Annex of the Supplement to the Prospectus section entitled “How did the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?”
- Principal adverse impacts were assessed as part of the ESG rating system.
- Principal adverse impact indicators were reported on as outlined in the SFDR Annex of the Supplement to the Prospectus section entitled “How did this financial product consider principal adverse impacts on sustainability factors?”

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

Yes, the Investment Manager monitored breaches and controversies for new and existing investments which largely relies on the quality of data supplied by external data providers.

Where the Investment Manager identifies clear breaches of norms outlined in the a) OECD Guidelines for Multinational Enterprises, b) the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work, and c) the International Bill of Human Rights the Investment Manager will seek to exclude the investee company from investment by the Master Fund.

During the reporting period there were no breaches of norms outlined in the above-mentioned norms.

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

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

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

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



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

The Investment Manager considered the following principal adverse impact indicators in the investment management process. This is calculated with the Investment Manager's proprietary ESG rating system and is part of our overall ESG Rating. This allows for enhanced insight in the adverse impacts caused by investee companies or issuers.

Based on the performance of these indicators, the Investment Manager expects to mitigate the effects of the Master Fund over a longer time horizon.

Indicator	Metric	Portfolio exposure	Portfolio coverage	Portfolio eligibility
Indicators applicable to investments in investee companies				
GHG emissions	Scope 1 GHG emissions	1'445.74	97.4%	97.5%
	Scope 2 GHG emissions	345.61	97.4%	97.5%
	Scope 3 GHG emissions	18'154	97.4%	97.5%
	Total GHG emissions	19'945	97.4%	97.5%
Carbon footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	26.4683	97.4%	97.5%
	Carbon Footprint (Scope 1,2 & 3 per mln inv)	294.6981	97.4%	97.5%
GHG intensity of investee companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	69.5556	97.4%	97.5%
	GHG intensity of investee companies (Scope 1 ,2 & 3 per mln sales, weighted intensity)	757.1779	97.4%	97.5%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	13%	95.5%	97.5%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	63.2%	93.6%	97.5%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	0.5166	60.0%	97.5%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	12.0464	16.6%	97.5%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	6.2505	47.8%	97.5%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0	95.5%	97.5%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD	0	97.4%	97.5%

and Development (OECD) Guidelines for Multinational Enterprises	Guidelines for Multinational Enterprises			
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	4.8%	97.4%	97.5%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	7.9%	31.5%	97.5%
Board gender diversity	Average ratio of female to male board members in investee companies	40.1%	97.4%	97.5%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0	97.5%	97.5%



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
LGT Sus EQ Europe S-F A	Investment Fund	99.98%	IRE
Cash or Cash equivalent		0.02%	

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is:
1 May 2022 – a 30 April 2023



What was the proportion of sustainability-related investments?

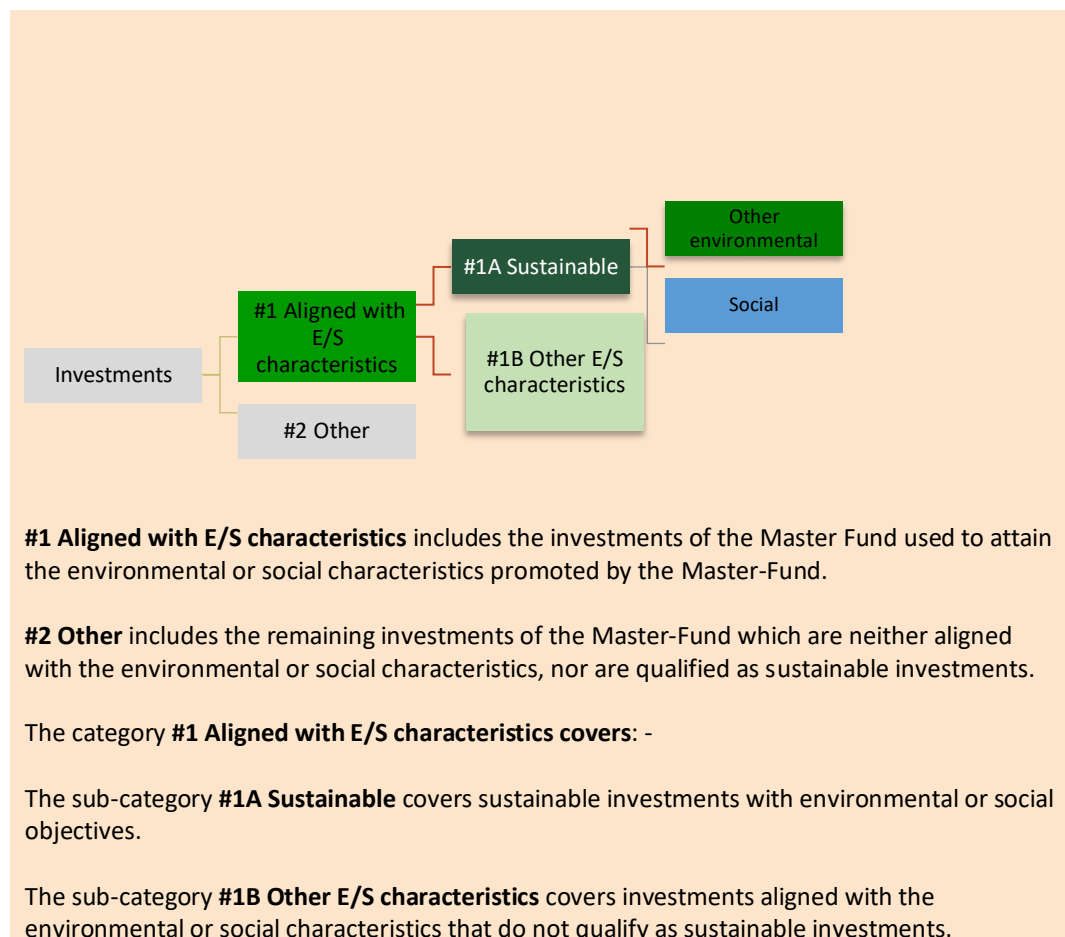
The Master Fund allocated 97% to investments aligned with environmental and/or social characteristics (#1). The Master Fund allocated 91% to sustainable investments (#1A), of which 69.0% was social sustainable investments and 22.0% was environmental sustainable investments.

The remaining portion of 3% are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments (#2 Other).

Asset allocation describes the share of investments in specific assets.

Neither the Master Fund or the Sub-Fund did invested in environmentally sustainable economic activities aligned with the EU Taxonomy.

● **What was the asset allocation?**



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

Investments were made through a diversified asset allocation and a broad variety of economic sectors in accordance with Section C. of Annex A of the Prospectus in respect of the Sub-Fund.

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

The Sub-Fund did not invest in environmentally sustainable economic activities aligned with the EU Taxonomy.

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

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

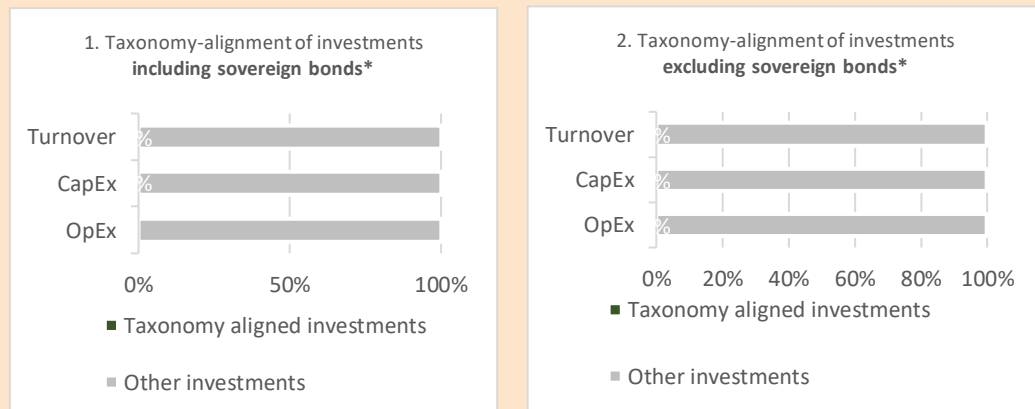
Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



● **Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy?¹**

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

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



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


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

The Sub-Fund did not invest in environmentally sustainable economic activities aligned with the EU Taxonomy.

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

Not applicable. This is the first reportable period, which includes this reporting format.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

 are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under the EU Taxonomy.



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

The Master Fund's share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 19.7%



What was the share of socially sustainable investments?

The Master Fund's share of socially sustainable investments was 69.0%.



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

The Master-Fund made 3% of investments in "other".

Investments under "#2 Other" were investments which were neither aligned with the environmental or social characteristics nor qualify as sustainable investments, for example:

- There may be insufficient data available to verify any classification under sustainable investments or investments with environmental and/or social characteristics.
- There may be exposures where an ESG assessment cannot be applied or there is lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

The Investment Manager applied minimum safeguards through a screening that is conducted to capture severe controversies or violations of social norms, taken into account as part of the final ESG score of an investee company of the Master Fund. Investors should note that, while the Investment Manager has developed a comprehensive tool to rate securities on ESG-related metrics, there may exist instances where data is lacking, and such assessment may be impacted on this basis.

Exclusions are also applied by the Investment Manager in the investment selection process based on ESG factors.



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with the pre-contractual commitments.

The Investment Manager conducted the following engagements:

- **Engagement with direct investments:** As an active direct investor in equities, the Investment Manager are in continuous dialogue with companies. It is a two-way dialogue that allows the Investment Manager to express its expectations as a sustainable investor, while also providing companies with the opportunity to offer further clarification and insight into their ESG practices and aspirations.

Some of the most frequent topics of engagement included Climate change, pollution and health and safety.

- **Industry engagement**

We work together with international partners, networks and initiatives to raise awareness for ESG issues and enhance analytical tools.

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

In respect of additional actions taken to meet the environmental and / or social characteristics during the reference period, the Investment Manager continued alignment of the Master-Fund's carbon footprint in line with the Net Zero Emissions by 2050 budget. This alignment included carbon budgets for each security,

Investors should note, the Master-Fund does not target a climate transition objective as specified under EU 2019/2088, nor does it explicitly promote such investment objective or characteristic, however, the Investment Manager applies general principles and tools of carbon budgeting to assess alignment with international targets, such as the Net Zero Emissions by 2050 for comparative and performance management purposes.



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

The Master Fund has not designated a specific index as a reference benchmark to determine whether it is aligned with the environmental and/or social characteristics that it promotes.

The Benchmark used by the Master Fund is a mainstream index and does not take account of ESG factors and is therefore not consistent with the environmental and social characteristics promoted by the Master Fund.

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

Product Name: LGT Funds SICAV – LGT Sustainable Equity Fund Global

Legal entity identifier: 549300BG8K4UEEMQ1E62

Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

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

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

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 90% of sustainable investments

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

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

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

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



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with pre-contractual commitments.

The Sub-Fund (a) achieved its financial objectives; and (b) promoted its environmental and social characteristics, indirectly via the investment of substantially all of its assets in the Master Fund. Disclosures contained in this Annex will refer to the Master Fund and provide information regarding how the Master Fund measured, managed and attained the environmental and social characteristics it promoted. Where relevant, disclosure will also be provided directly from the Sub-Fund's perspective and in some cases disclosures will reflect the Sub-Fund's indirect exposures, based on its proportionate allocation to the Master Fund.

The Investment Manager in respect of the Master Fund promoted environmental and social characteristics, as it seeks to take into account ESG related factors in the asset selection and investment consideration and / or monitoring process in the following ways:

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

ESG Exclusion Policy: Exclusions are applied in the investment selection process based on ESG factors as a means of promoting environmental and social characteristics. For example, the following companies are excluded from investment consideration:

- Companies that, to the best of the Investment Manager’s knowledge, generate any revenue from *inhumane weapons*; and
- Companies that generate a significant amount of their revenue from certain industries or business activities deemed by the Investment Manager to be controversial (*e.g. arms, tobacco, pornography, nuclear power production, coal*).

ESG Rating: The following are key performance indicators on ESG factors related to an investee company that are included in the ESG cockpit, which is a proprietary tool used as part of the ESG rating system discussed below, in the process to identify a universe of investable companies through a systematic process which relies on information from underlying companies (and therefore promoted as environmental and/or social characteristics by the Master Fund):

- *greenhouse gas emissions, energy consumption, water and sanitation natural resources and biodiversity, waste and emissions, labor conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact.*

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted.

The Investment Manager’s consideration of ESG factors in respect of the Master Fund, which included SDGs and climate factors, provided additional insights into both risk and value drivers, enabled optimisation of ESG in portfolio management and the asset selection process.

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

During the reported period, the Master Fund achieved 98% underlying investments which promoted environmental and/or social characteristics and aggregated the sustainable investments of the fund with 90%. The primary binding element is a commitment of at least 90% of the assets of the Master Fund to underlying investments, which promote environmental and/or social characteristics.

The assessment of whether this binding element has been attained, is measured by the following sustainability indicators:

- **ESG Exclusion Policy.** The first factor contributing to whether the Master Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master Fund has successfully and consistently executed its ESG exclusion policy.

The Investment Manager successfully and consistently executed the Master Fund’s ESG Exclusion Policy.

- **Screening based on ESG Rating.** Another factor contributing to whether the Master Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable companies and in the investment monitoring process.

This resulted in the exclusion of any security that are in the lowest 25% of the universe as described further in the Supplement of the Prospectus under the following Section of the SFDR Annex: “What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?”.

The Master Fund has successfully and consistently executed its ESG Assessment, by ensuring no investment in the lowest 25% was held in the portfolio during the course of the year.

- **Sustainable Investments.** The aggregate weight of all sustainable investments held by the Master Fund shall be calculated and used to measure the attainment by the Master Fund of the environmental and/or social characteristics it promotes.

The Master Fund has successfully aggregated the sustainable investments of the fund: 90%.

- **United Nations Sustainable Development Goals (“UN SDGs”)**

In terms of considering whether investments of the Master Fund which are eligible for selection may be categorised as sustainable investments which are aligned with SFDR, another factor contributing to whether the Master Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master Fund has successfully and consistently applied its policy relating to investing in sustainable investments, i.e. in the context of the proportion of the Master Fund in sustainable investments only including investments with a positive net contribution to the UN SDGs by virtue of a net positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment), to an environmental or social objective.

- The Investment Manager successfully and consistently applied its methodology relating to UN SDGs. Sustainable investments were fully comprised of investments meeting the prescribed UN SDG criteria and therefore 90% of the Master Fund investments aligned with the UN SDGs.

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

Not applicable

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

The sustainable investments of the Master Fund targeted a combination of environmental and social objectives across the spectrum, as per below, based on alignment of such investments with the UN SDGs.

An investment with an environmental objective aligned with SFDR is one which is measured, for example, by key resource efficiency indicators on the use of energy, renewable energy, raw materials, water and land, on the production of waste, and greenhouse gas emissions, or on its impact on biodiversity and the circular economy.

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The objective of the sustainable investment was to have a net positive SDG Score.

90% of the Master-Fund contributed to a net positive SDG Score. Highest scores were attained for a net positive contribution to UN SDG 10 (Reduced Inequalities), UN SDG 5 (Gender Equality) and UN SDG 3 (Good Health and Well-Being).

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

In terms of ensuring that the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective, a requirement for sustainable investments was the positive net contribution to UN SDGs, which covered a broad set of ESG activities.

In addition, the portfolio was systematically screened for controversies across environmental and / or social issues as part of LGT’s “do no significant harm” assessment.

As an additional safeguard, the mandatory principal adverse impacts set out in Annex 1 of the regulatory technical standards supplementing the SFDR are used to further screen against activities that may significantly harm any of the environmental or social objectives, whereby investments that do not meet minimum thresholds applied by the Investment Manager for each of the mandatory PAI indicators in Annex 1 shall be excluded from investment consideration.

During the reporting period the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective.

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

Principal adverse impacts on sustainability factors were considered in the following manner:

- Principal adverse impact indicators were captured under the “do no significant harm” principle for sustainable investments outlined in the SFDR Annex of the Supplement to the Prospectus section entitled “How did the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?”
- Principal adverse impacts were assessed as part of the ESG rating system.
- Principal adverse impact indicators were reported on as outlined in the SFDR Annex of the Supplement to the Prospectus section entitled “How did this financial product consider principal adverse impacts on sustainability factors?”

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

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

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



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

The Investment Manager considered the following principal adverse impact indicators in the investment management process. This is calculated with the Investment Manager's proprietary ESG rating system and is part of our overall ESG Rating. This allows for enhanced insight in the adverse impacts caused by investee companies or issuers.

Based on the performance of these indicators, the Investment Manager expects to mitigate the effects of the Master Fund over a longer time horizon.

Indicator	Metric	Portfolio exposure	Portfolio coverage	Portfolio eligibility
Indicators applicable to investments in investee companies				
GHG emissions	Scope 1 GHG emissions	11'350.16	98.7%	98.7%
	Scope 2 GHG emissions	4'537.01	98.7%	98.7%
	Scope 3 GHG emissions	134'429	98.7%	98.7%
	Total GHG emissions	150'316	98.7%	98.7%
Carbon footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	14.6623	98.7%	98.7%
	Carbon Footprint (Scope 1,2 & 3 per mln inv)	138.7281	98.7%	98.7%
GHG intensity of investee companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	57.4795	98.7%	98.7%
	GHG intensity of investee companies (Scope 1,2 & 3 per mln sales, weighted intensity)	509.4957	98.7%	98.7%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	6.3%	98.7%	98.7%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	67.9%	91.1%	98.7%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	1.90	52.8%	98.7%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	9.81	14.9%	98.7%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.20	36.0%	98.7%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0.0%	98.7%	98.7%
Violations of UN Global Compact (UNGC) principles &	Share of investments in investee companies that have been involved in violations of	0.0%	98.7%	98.7%

Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	the UNGC principles or OECD Guidelines for Multinational Enterprises			
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	22.3%	98.7%	98.7%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	6.3%	34.5%	98.7%
Board gender diversity	Average ratio of female to male board members in investee companies	35.6%	98.7%	98.7%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.0%	98.7%	98.7%



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
LGT Sus EQ Global S-F A (EUR)	Investment Fund	99.99%	IRE
Cash or Cash equivalent		0.01%	

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is:
1 May 2022 – a 30 April 2023



What was the proportion of sustainability-related investments?

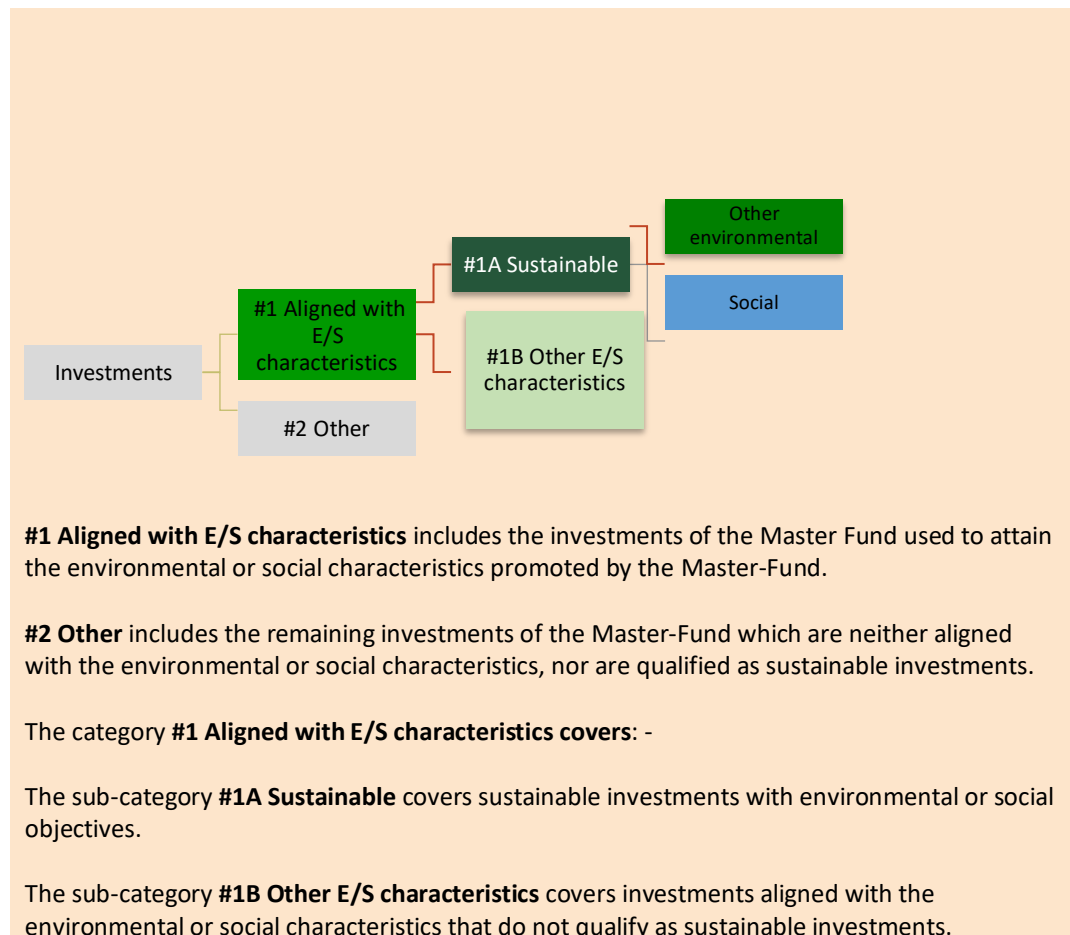
Asset allocation describes the share of investments in specific assets.

The Master Fund allocated 98% to investments aligned with environmental and/or social characteristics (#1). The Master Fund allocated 90% to sustainable investments (#1A), of which 70.8% was social sustainable investments and 19.2% was environmental sustainable investments.

The remaining portion of 2% are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments (#2 Other).

Neither the Master Fund or the Sub-Fund did invested in environmentally sustainable economic activities aligned with the EU Taxonomy.

● **What was the asset allocation?**



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

Investments were made through a diversified asset allocation and a broad variety of economic sectors in accordance with Section C. of Annex A of the Prospectus in respect of the Sub-Fund.

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

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

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



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

The Sub-Fund did not invest in environmentally sustainable economic activities aligned with the EU Taxonomy.

● Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy?¹



Yes:



In fossil gas

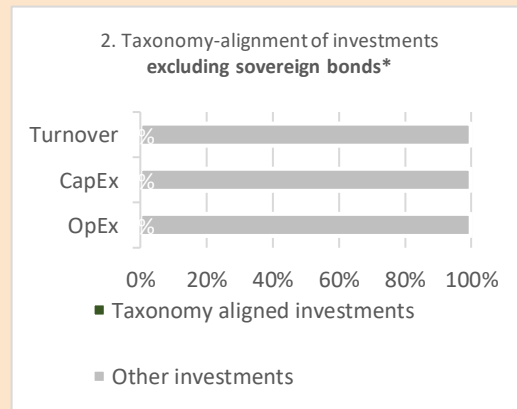
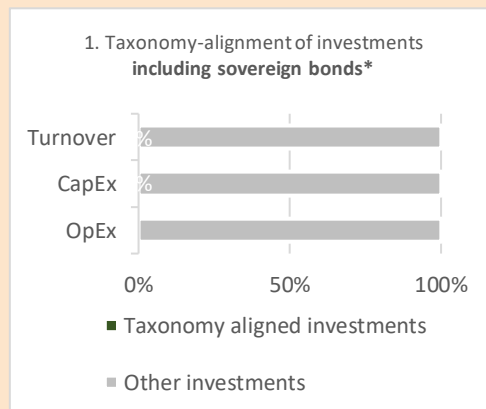


In nuclear energy



No

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



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

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

The Sub-Fund did not invest in environmentally sustainable economic activities aligned with the EU Taxonomy.

fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

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

Not applicable. This is the first reportable period, which includes this reporting format.



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

The Master Fund's share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 18.7%



What was the share of socially sustainable investments?

The Master Fund's share of socially sustainable investments was 70.8%.



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

The Master-Fund made 2% of investments in "other".

Investments under "#2 Other" were investments which were neither aligned with the environmental or social characteristics nor qualify as sustainable investments, for example:

- There may be insufficient data available to verify any classification under sustainable investments or investments with environmental and/or social characteristics.
- There may be exposures where an ESG assessment cannot be applied or there is lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

The Investment Manager applied minimum safeguards through a screening that is conducted to capture severe controversies or violations of social norms, taken into account as part of the final ESG score of an investee company of the Master Fund. Investors should note that, while the Investment Manager has developed a comprehensive tool to rate securities on ESG-related metrics, there may exist instances where data is lacking, and such assessment may be impacted on this basis.

Exclusions are also applied by the Investment Manager in the investment selection process based on ESG factors.



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

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with the pre-contractual commitments.

The Investment Manager conducted the following engagements:

- **Engagement with direct investments:** As an active direct investor in equities, the Investment Manager are in continuous dialogue with companies. It is a two-way dialogue that allows the Investment Manager to express its expectations as a sustainable investor, while also providing companies with the opportunity to offer further clarification and insight into their ESG practices and aspirations.

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under the EU Taxonomy.

Some of the most frequent topics of engagement included Climate change, pollution and health and safety.

- **Industry engagement**

We work together with international partners, networks and initiatives to raise awareness for ESG issues and enhance analytical tools.

In respect of additional actions taken to meet the environmental and / or social characteristics during the reference period, the Investment Manager continued alignment of the Master-Fund's carbon footprint in line with the Net Zero Emissions by 2050 budget. This alignment included carbon budgets for each security,

Investors should note, the Master-Fund does not target a climate transition objective as specified under EU 2019/2088, nor does it explicitly promote such investment objective or characteristic, however, the Investment Manager applies general principles and tools of carbon budgeting to assess alignment with international targets, such as the Net Zero Emissions by 2050 for comparative and performance management purposes.

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

The Master Fund has not designated a specific index as a reference benchmark to determine whether it is aligned with the environmental and/or social characteristics that it promotes.

The Benchmark used by the Master Fund is a mainstream index and does not take account of ESG factors and is therefore not consistent with the environmental and social characteristics promoted by the Master Fund.

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



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