



Annual Report

LGT CP Multi-Assets SICAV

Investment company with variable capital
under the laws of Liechtenstein

LGT Capital Partners (FL) Ltd.

As of 31 May 2024

Audited Annual Report as of 31 May 2024

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

Board of Directors of the Investment Company

Andrea Wenaweser, president

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

Roger Gauch, director

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

Dr. Konrad Bächinger, director

Management Company

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

Board of Directors of the Management Company

Dr. André Lagger, president

Chief Executive Officer, LGT Financial Services Ltd., Vaduz

Werner von Baum, vice president

Chief Risk Officer, LGT Capital Partners Ltd., Pfäeffikon

Dr. Magnus Pirovino, director

Board of Management of the Management Company

Roger Gauch

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

Lars Inderwildi

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

Alois Wille

Head Risk 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

Investment Manager

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

With partial delegation to:

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

and

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

Administrator

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

Auditor

PricewaterhouseCoopers Ltd., Birchstrasse 160, 8050 Zurich, Switzerland

Contacts in Switzerland

Representative

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

Paying agent

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

Facilities in Germany

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

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

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

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

Facilities in Austria

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

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

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

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

Licensed for distribution

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

¹ only for institutional investors

Notices to investors and general information

Notices

Notice from 24 May 2024

Notice to investors of LGT CP Multi-Assets SICAV.

LGT CP GIM Balanced and LGT CP GIM Growth

Changes to the dealing deadline

The dealing deadline as specified in the relevant supplement is moved from 23:59 CET two business days preceding the relevant dealing day to 17:00 CET two business days preceding the relevant dealing day.

LGT CP Sustainable Strategy 3 Years

Due to a formal mistake in the last revision of the document, the max. Operation Fee Rate and max. Management Fee Rate have been incorrectly indicated and are now corrected.

LGT CP Sustainable Strategy 4 Years

Due to a formal mistake in the last revision of the document, the max. Management Fee Rate has been incorrectly indicated and is now corrected.

Editorial changes

Furthermore, the UCITS Documentation will be updated with minor amendments of a purely administrative nature which do not have any material impact on investors.

The Liechtenstein Financial Market Authority (the "FMA") approved the amendments to the constituting documents on 16 May 2024. The updated UCITS Documentation entered into force on 31 May 2024.

ISINs

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

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

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

Deadlines*Business day*

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

Valuation day

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

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

Valuation point

Means 23:59 CET on the relevant valuation day.

Dealing day

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

Dealing deadline

LGT CP GIM Balanced, LGT CP GIM Growth: Means with respect to each valuation day, 17:00 CET two business days preceding the relevant dealing day, or such other times as may be determined by the UCITS or the management company, provided the dealing deadline is before the valuation point.

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

Redemption payment date

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

Subscription payment date

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

Commissions*Subscription fee*

None.

Redemption fee

None.

UCITS domicile

The UCITS domicile is Vaduz, Liechtenstein.

Financial year

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

Notices to unitholders

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

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

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

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

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

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

Activity report

LGT CP GIM Balanced

Investment objective

The LGT CP GIM Balanced fund invests globally in a wide variety of available asset classes, aiming for a sustainable optimum risk/return ratio via a high degree of diversification. Investments are implemented through the selection of best-in-class managers, as well as in-house direct investment capabilities and low-cost passive instruments. This fund pursues the same investment approach that has also been implemented for the Principality of Liechtenstein. The investments are denominated in various currencies and are largely hedged against the relevant reference currency.

LGT CP GIM Growth

Investment objective

The LGT CP GIM Growth fund invests globally in a wide variety of available asset classes, aiming for a sustainable optimum risk/return ratio via a high degree of diversification. Investments are implemented through the selection of best-in-class managers, as well as in-house direct investment capabilities and low-cost passive instruments. This fund pursues the same investment approach that has also been implemented for the Principality of Liechtenstein. The investments are denominated in various currencies and are largely hedged against the relevant reference currency.

Investment strategy and investment performance

June saw gains in stock and credit markets across sectors and regions. The critical event was the Federal Reserve's decision not to raise interest rates, while indicating a potential resumption of policy tightening in coming months. This outlook was supported by US data, which showed robust employment and consumer spending preventing the cooling of prices closer to target. Europe's economies showed mixed results, as evidenced by a small drop in the euro area first quarter gross domestic product (GDP). In Asia, China cautiously continued efforts to reflate its gradual recovery, while Japan maintained easy monetary policy settings, which suggested that inflation was retreating. All main asset classes closed the month positive. On the back of resilient economic data, equities and REITs performed strongly. Fixed income benefitted from tightening high yield credit spreads as well as from positive market sentiment and currency effects in emerging markets. Insurance-linked strategies and liquid alternatives posted positive returns. We closed the underweight in high yield bonds and increased the allocation in emerging market bonds and developed market equities. Finally, we closed the Euro Stoxx put options from the previous month at a profit.

In July, broad equity and bond indices recorded another rise, and the riskiest segments and regions outperformed. Therefore, the upward trend in markets remained intact, reflecting investors' rising optimism. The Federal Reserve as well as the European Central Bank continued to hike their policy rates. However, market participants were betting that the end of the tightening cycle was near, as inflation fell further while economic activity remained resilient and continued to surprise on the upside. This development fueled hopes that inflation would continue to fall back towards central banks' target levels without requiring a severe recession or further interest rate hikes. Due to promising US inflation data, investors priced in a higher probability of a soft landing. As a result, most asset classes posted a positive return, with the strongest contribution stemming from equities. Fixed income benefitted from credit spread tightening and a weaker US dollar, hence emerging market bonds performed best followed by high yield and investment grade bonds. Insurance-linked strategies were positive, while liquid alternatives were negative. We implemented a duration neutral US yield curve steepener by going long the 2-year and short the 10-year US treasury future.

August saw the first decline in global equities since May as bond yields increased for the third consecutive month. The prevailing optimism that inflation would continue to fall, and remain low, without additional policy rate hikes was challenged by resilient domestic demand data in developed economies. For instance, US GDP was forecasted to dip from a 2% annual pace in Q1 to 1.8% in Q2, but it rose to 2.1% and annual inflation increased to 3.2% in July, from 3% in June. Japan's annualized Q1 GDP gained 6%, double the consensus estimate. By month-end, the Federal Reserve hinted that more rate

hikes may be required to ensure inflation would fall further and stay under control. The prospect of interest rates remaining higher for longer pushed yields higher globally, but especially in the US. As a result, traditional asset classes such as equities, bonds and listed real estate declined. Insurance-linked strategies generated positive returns despite the US being hit by hurricane Idalia. Liquid alternatives also generated positive returns. We decided to close the overweight in listed private equity in favor of cash, resulting in a slight underweight of overall equity risk in the portfolio.

In September, global equities extended their decline and bond yields continued to surge along with the US dollar. Investors' concerns were broad, ranging from the fear of a potential government shutdown to a larger-than-expected drop in consumer confidence. However, the biggest consternation for market participants remained inflation, which rose to 3.7%. The supply-side driven increase in energy prices was the largest contributor to the rise. This sparked concerns among market participants about renewed price pressure and the path of monetary policy. Investors contemplated the prospect of higher interest rates and their impact on economic activity. The Federal Reserve opted to keep interest rates steady but hinted to a further hike later this year. Given the uncertainty over the path of monetary policy, markets continued to fall, and US treasury yields surged. Thus, equities, bonds, and REITs closed the month with losses. Conversely, insurance-linked strategies and liquid alternatives posted positive returns. We increased North American and global equities, while reducing emerging market equities and REITs. On the currency side, we opened an underweight position in the euro and an overweight position in Japanese Yen.

In October, the sell-off in global stock markets continued and bond yields rose further. Despite being a humanitarian disaster, the war between Israel and Hamas only had a limited impact on markets. However, it raised investors' concerns that a widening of the regional conflict could lead to another energy crisis. Market participants also had to digest mixed earnings and economic data. On the US macro front, hotter-than-expected growth and inflation strengthened the narrative of "higher for longer" interest rates. But investors seemed to be more concerned by the earnings season. Disappointing quarterly earnings results from small caps and moderated guidance for growth from S&P 500 giants weighed on investor sentiment. As in the previous month, higher yields weighed on risk assets. Equities, bonds, REITs and listed private equity closed the month with losses. Insurance-linked strategies continued their positive performance. Hedge funds were almost flat, as losses in systematic strategies were offset by gains in discretionary strategies. At month-end, we reduced the developed market equities exposure to an underweight. Given that bonds had repriced significantly over the past months, we reduced the underweight in investment grade bonds.

November ended a three-month streak of losses in equities, which had been at least partly driven by surging bond yields. The situation reversed when the Federal Reserve hinted it would refrain from raising policy rates further in December, confirming expectations that monetary tightening had ended. Data showing a cooling US economy, such as smaller than forecasted job additions and lower than predicted inflation readings, also supported equities and credit markets. A slower economy makes further rate hikes less likely, allowing for long-term interest rates to fall, which in turn would support equity prices. Markets were also relieved that Arab countries and Iran refrained from getting directly involved in the Israel-Hamas war. On the back of lower-than-expected inflation readings, equities and REITs posted their highest return year-to-date. Reinforced rate cut bets caused yields to drop, providing tailwind for the fixed income segment. Insurance-linked strategies continued their positive trajectory. Hedge funds also ended the month positive, driven by long/short equity managers within discretionary strategies. During the equity market rally, we took profits and remain underweight in equities and fixed income.

Global financial markets extended their rally in December, with equities and bonds ending the year on a positive note. The Federal Reserve left interest rates unchanged while hinting towards an end to the historically aggressive tightening cycle. It also stated that the discussion of rate cuts "begins to come into view". In light of these developments, investors revised their expectation of "higher for longer" rates. Many now anticipate that weakening growth and continued disinflation will result in significant monetary policy easing. This burdened the US dollar but supported equity as well as credit markets. Geopolitics remained a source of macro uncertainty, however, it was not able to dampen market participants' optimism. Against the backdrop described above, all traditional asset classes posted a positive return. Insurance-linked strategies also continued their positive trajectory. Hedge funds ended the month slightly higher, driven by event driven managers within discretionary

strategies. We used the equity market rally to take profits and did not make any significant portfolio changes during the month.

Developed equity markets had a good start into the year, while their emerging markets peers were burdened by China's ongoing economic malaise. Most fixed income segments also posted negative returns. This performance discrepancy was driven by signs of a stronger-than-expected US economy, which cast doubt on expectations that the Federal Reserve would start a big rate-cut cycle this year. Both real US economic growth and inflation were higher than consensus forecast. On the geopolitical front, the military confrontation in the Red Sea dominated the media landscape. However, concerns about rising shipping costs leading to higher inflation did not diminish investors' confidence when it comes to the growth outlook. The market's optimistic economic outlook and continued upward momentum in US and European stocks helped equities post another month of positive returns. Additionally, hedge funds and insurance-linked strategies continued their positive performance. Listed private equity also started the year well. Skepticism over upcoming rate cuts, however, hurt the bond portfolio. The long position in the Japanese yen also detracted from performance.

In February, the macro environment remained benign, and markets continued to act indifferent towards the tense geopolitical situations. A very solid US labor market and softer but stronger-than-expected inflation prompted market participants to push back their expectations for rate cuts. However, the artificial intelligence (AI) frenzy counteracted the fading prospect of imminent monetary policy easing. Led by tech stocks, risk-on sentiment carried major equity indices around the globe to new highs following blockbuster earnings that broadly beat consensus estimates. The riskier parts of the fixed income segment also provided positive returns. Against the backdrop described above, equities contributed strongly to the overall return. Hedge funds, insurance-linked strategies and private equity also continued their positive performance. However, fixed income faced challenges as rate cuts were pushed out. The overweight in the Japanese yen and the US yield steepener trade, which we initiated last July, had a negative impact on performance. We took profits in equities and listed private equity during the equity market rally.

March was another "risk-on" period, as global equities extended their gains for the fifth consecutive month. Various fixed income segments trended upwards as well. The stock markets' technical foundation also improved, as price gains broadened beyond tech stocks. US exceptionalism remained intact, as the world's largest economy boasted strong economic data, but also sticky inflation. However, this did not deter the Federal Reserve from keeping the prospects of imminent rate cuts alive. Generally, central banks' words and actions globally were interpreted as dovish and boosted investor risk appetite. Finally, while the geopolitical landscape did not improve, markets remained less concerned about potential near-term disruptions. Against the backdrop described above, equities ended the month higher. The fixed income segment also contributed positively; the allocation to high yield and emerging market bonds benefitted from spread tightening. Insurance-linked strategies and hedge funds continued their positive trajectory. Over the course of the month, we increased the equity exposure and reduced the investment grade allocation. On the currency side, we closed our overweight in the Japanese yen versus the euro.

In April, equity markets around the globe posted negative returns, except for emerging markets, which eked out modest gains. Similarly, both high-grade bonds and riskier segments of fixed income ended the month in the red. Investors were concerned with the macro environment. For instance, US GDP growth was below expectations for Q1 2024 at 1.6% on an annualized basis, even though the details revealed a still strong momentum. Conversely, US inflation was higher than anticipated. After the third consecutive strong inflation reading, the disinflation narrative weakened, leading market participants to further pare back their expectations for Federal Reserve rate cuts. This contributed markedly to the deterioration of the risk-on sentiment. As described above, the portfolio faced headwinds across various asset classes. Notably, equities took the biggest hit, followed by fixed income and REITs. However, amidst this turbulence, the diversifying asset classes remained resilient. Both insurance-linked strategies and hedge funds contributed positively. Additionally, the US yield curve steepener trade, initiated in July, also had a positive impact on performance. We maintained a steady portfolio positioning, with an overweight in equity risk and an underweight in duration risk.

In May, equities as well as bonds across diverse regions and segments finished the month higher. The Federal Reserve held its ground and kept interest rates unchanged, as was widely expected by market participants. On the macro front, US job market and inflation data came in weaker than anticipated, while GDP growth for the first quarter was revised downwards. Furthermore, corporates' earnings per share beat consensus estimates again, with about 80% of the S&P 500 surprising on the upside, while the weaker macro data has fueled hopes that the Federal Reserve will start reducing interest rates this year, which supported risk-on sentiment. In the above-outlined risk-on environment, our overweight in equities fared well and equities contributed most to performance. The fixed income segment also contributed positively as the allocation to credit segments was beneficial. Insurance-linked strategies were slightly negative due to widening spreads in the cat bond market. We took advantage of the positive equity markets and realized profits during the month. Overall, we keep equity at an overweight and fixed income at an underweight.

LGT CP Alpha Indexing Fund

Investment objective

LGT CP Alpha Indexing Fund is a broadly diversified and actively managed multi-asset portfolio. It invests in money market instruments, fixed income, equities, real estate and alternative asset classes such as hedge funds, listed private equity, insurance linked securities and commodities. The investment objective is to generate a competitive total return over a full market cycle. Results are compared to the peer group of funds with similar profiles. The fund is compliant with the LPP guidelines for Swiss pension funds. The bond and equity allocations vary between 20-60% and 10-50%, respectively. Short-term investments range from 0-30%. Alternative asset classes can be included up to 15% of the portfolio. A mix of direct securities, indexed instruments and active strategies are selected for the implementation of the investment strategy. The fund is at least 70% invested in the reference currency of the respective share class.

Investment strategy and performance

Equity and credit markets rose across sectors and regions in June. The key factor was the interest rate pause by the US Federal Reserve. With the exception of Swiss real estate funds, all major asset classes showed positive monthly performance. Thanks to stable economic data, equities and REITs went up the most. Fixed income investments benefited from good market sentiment and currency effects in emerging markets. Insurance-linked investments continued to perform well, while hedge fund strategies achieved mixed results but posted slight gains overall. In June, we increased high-yield bonds to a neutral allocation. An internal fund investing in emerging markets frontier bonds was added to the portfolio. We also increased exposure to quality equities. The premium from the sale of short puts on the Euro Stoxx 50 Index was collected in full, and we did not sell any new options due to the low volatility.

The Fed as well as the ECB continued to hike their policy rates in July. However, market participants were betting that the end of the tightening cycle is near, as inflation fell further while economic activity remained resilient and continued to surprise on the upside. This development fueled hopes that inflation will continue to fall back towards central banks' target levels without requiring a severe recession or further interest rate hikes. Except for hedge fund strategies, all main asset classes showed a positive market performance. REITs, Swiss real estate and global equities benefited the most. Credit spread tightening had a positive impact on high yield and emerging market bonds. The latter benefited additionally from positive currency effects. Insurance-linked securities continued to perform well. In July, we implemented a US yield curve steepener to benefit from the yield curve normalization.

August saw the first decline in global equities since May as bond yields increased for the third consecutive month. The prevailing optimism that inflation would continue to fall, and remain low, without additional policy rate hikes was challenged by resilient domestic demand data in developed economies. By month end, the US Federal Reserve ("US Fed") hinted that more rate hikes may be required to ensure inflation falls further and stays under control. The prospect of interest rates remaining higher for longer pushed yields higher globally, but especially in the US. As a result, traditional asset classes such as equities, bonds and listed real estate declined. Insurance-linked strategies are expected to generate positive returns despite the US being hit by hurricane Idalia. Hedge fund strategies were mixed but generated overall positive returns. We decided to reduce the equity exposure in favor of cash in anticipation of a better entry point.

In September, global equities extended their decline and bond yields continued to surge along with the US dollar. Investors' concerns were broad ranging from the fear of potential US government shutdown to a larger-than-expected drop in consumer confidence. However, the biggest consternation for market participants remained inflation. The latter nudged up to 3.7% and the supply-side driven increase in energy prices was the largest contributor to the rise. This has sparked concerns among market participants about inflation and the path of monetary policy. Investors contemplated the prospect of higher interest rates and their impact on economic activity. The US Federal Reserve had opted to keep interest rates steady but hinted to a further hike later this year. Monthly performance in investment grade bonds, credit, equities and real estate was negative. Alternative strategies like hedge funds and insurance linked securities delivered positive returns. We have reduced emerging market equities and REITs.

In October, the sell-off in global stock markets continued and bond yields rose further. Despite being a humanitarian disaster, the war between Israel and Hamas only had a limited impact on markets. Market participants also had to digest mixed earnings and economic data. On the US macro front, hotter than expected growth and inflation strengthened the narrative of "higher for longer" interest rates. But investors seemed to be more concerned by the earnings season. Disappointing quarterly earnings weighed on investor sentiment. Except for insurance linked securities the major asset classes lost ground in October. We have further reduced equity exposure. Surging bonds yields have approached a level where they are in line with long-term growth expectations and relative attractiveness to equities has improved. Consequently, we increased the allocation to investment grade bonds.

November ended a three-month losing streak in equities, which was particularly driven by the surge in bond yields. The situation reversed when the US Federal Reserve hinted it will refrain from raising policy rates further in December, confirming expectations that monetary tightening has ended. Data showing a cooling US economy – such as smaller than forecast job additions and lower than predicted inflation readings on both the headline and core levels – also supported equity and credit markets. Except for hedge funds, all major asset classes posted positive returns in November. Due to the diverging monthly returns, we brought the weighting of the individual asset classes back to the initial target values. The portfolio is well diversified and positioned to participate in further upside potential. Exposure at month end: Equities 35%, Bonds 34%, Insurance Linked Securities 5%, Real Estate 12%, Hedge Funds 9%, Cash 5%.

Global financial markets extended their rally in December. The US Federal Reserve left interest rates unchanged while hinting to the end of the historically aggressive tightening cycle and stating that the discussion of rate cuts "begins to come into view". Geopolitics remained to be a source of uncertainty; however, it was not able to dampen market participants' optimism. Real estate was the top performer in December, followed by equities and bonds, while hedge fund strategies were flat. We opportunistically increased liquidity in the second half of December by reducing equity and real estate exposure. In addition, we implemented a cost neutral equity option strategy that provides protection in case of market corrections. While markets are somewhat overheated short-term, longer-term opportunities remain attractive.

Developed equity markets had a good start into the year, while their emerging markets peers were burdened by China's ongoing economic malaise. Most fixed income segments posted slightly negative returns. This performance discrepancy was driven by a stronger-than-expected US economy, which cast doubt on expectations that the Federal Reserve would start a big rate-cut cycle this year. For example, real US economic growth in the fourth quarter was 3.3%, compared to a consensus forecast of 2%. Inflation was also higher than expected, rising from 3.1% to 3.4%. We decided to increase the equity allocation by 6% towards the end of month. Overall, markets seem to shrug off any negatives, ranging from volatile geopolitics to pushbacks on anticipated rate cuts. Thus, the market trends look firm and confirmed by the broad fundamental picture. Sentiment and positioning indicators have turned bullish but not excessively so, while the earnings reporting season kicked-off in a positive manner.

In February, the macro environment remained benign, allowing investors to continue to be indifferent to the tense geopolitical situation. A very solid US labor market and at the same time softer, but stronger than expected inflation prints prompted market participants to push back their expectations for rate cuts. However, Artificial Intelligence (AI) frenzy counteracted the fading prospect of imminent monetary policy easing. Led by tech stocks, risk-on sentiment carried major

equity indices around the globe to new highs, following blockbuster earnings that broadly beat consensus estimates. Government bond yields increased which led a slightly negative monthly return in this segment. Hedge Fund returns have been mixed, but overall positive. The equity market neutral strategy was negatively affected by security selection in a market that is dominated by a small number of stocks. Our broadly diversified risk premia strategy continued to do very well. Asset classes were rebalanced back to target weights.

March was another “risk-on” period, as global equities extended their gains for the fifth consecutive month. The stock markets' technical foundation also improved given that the price gains broadened out from tech stocks leadership. With regards to the macro picture, US exceptionalism remained intact, as the world's largest economy boasted strong economic data, but also persistent inflation. However, this did not deter the US Fed to keep the prospects of imminent rate cuts alive. The portfolio's major asset classes, including fixed income, equity, real estate, hedge funds and insurance linked securities were up in March. In line with our positive macro-economic outlook and robust corporate financials, we decided to raise the overall equity allocation to an overweight at the expense of investment grade bonds. The portfolio is well diversified and fully invested.

In April, equity markets around the globe posted negative monthly returns, except emerging markets that eked out modest gains. In fixed income, high-grade bonds and the riskier segments ended the month in the red as well. The geopolitical situation remained tense, however, investors seemed more concerned with the macro environment. For instance, US GDP growth of 1.6% on an annualized base for Q1 2024 came in significantly below expectations, even though the details revealed a still strong momentum for the world's largest economy. US inflation numbers, on the other hand, were higher than what market consensus had anticipated. After the third consecutive strong inflation reading, the disinflation narrative weakened, which led market participants to further pare back their Fed rate cut expectations. Hedge fund strategies, which are 10% of the portfolio, managed to deliver positive returns. Within insurance linked strategies, which also performed positively, we shifted half of the exposure to cat bond securities.

The US Federal Reserve held its ground in May and kept interest rates unchanged, as was widely expected by market participants. On the macro front, US job market and inflation data came in weaker than anticipated, while GDP growth for the first quarter was revised downwards. Furthermore, corporates' earnings per share beat consensus estimates again, with about 80% of the S&P 500 companies surprising on the upside. Equities and fixed income contributed positively to portfolio performance while real estate, insurance linked securities and hedge funds slightly detracted in May. We actively rebalanced asset classes and instruments back to target weights. The portfolio is well diversified and fully invested.

LGT CP Sustainable Strategy 3 Years

Investment objective

The LGT CP Sustainable Strategy 3 Years fund is an actively managed portfolio investing, worldwide, in a broadly diversified asset range, with fixed-income investments usually having a higher weighting. The intention is to achieve a sustainable optimum risk/return ratio via a high degree of diversification, with the fund actively looking to leverage attractive market opportunities. Implementation into the portfolio is largely realized via direct investments, with quality and sustainability being the focus of the stock-picking process.

The fund primarily invests in companies that are market leaders in ESG (environment, social and governance) while at the same time being financially attractive. When selecting government bonds, along with a focus on an attractive financial profile, we also place great importance on an above-average ESG performance. Alternatively, investment funds may be used for some niche markets.

LGT CP Sustainable Strategy 4 Years

Investment objective

The LGT CP Sustainable Strategy 4 Years fund is an actively managed portfolio investing, worldwide, in a broadly diversified asset range, while aiming for a good balance between equities and fixed income. The intention is to achieve a sustainable optimum risk/return ratio via a high degree of diversification, with the fund actively looking to leverage attractive market opportunities. Implementation into the portfolio is largely realized via direct investments, with quality and sustainability being the focus of the stock-picking process.

The fund primarily invests in companies that are market leaders in ESG (environment, social and governance) while at the same time being financially attractive. When selecting government bonds, along with a focus on an attractive financial profile, we also place great importance on an above-average ESG performance. Alternatively, investment funds may be used for some niche markets.

LGT CP Sustainable Strategy 5 Years

Investment objective

The LGT CP Sustainable Strategy 5 Years fund is an actively managed portfolio investing, worldwide, in a broadly diversified asset range, with equities usually having a higher weighting. The intention is to achieve a sustainable optimum risk/return ratio via a high degree of diversification, with the fund actively looking to leverage attractive market opportunities. Implementation into the portfolio is largely realized via direct investments, with quality and sustainability being the focus of the stock-picking process.

The fund primarily invests in companies that are market leaders in ESG (environment, social and governance) while at the same time being financially attractive. When selecting government bonds, along with a focus on an attractive financial profile, we also place great importance on an above-average ESG performance. Alternatively, investment funds may be used for some niche markets.

Investment strategy and investment performance

June saw gains in stock and credit markets across sectors and regions. The critical event was the Federal Reserve's decision not to raise interest rates, while indicating a potential resumption of policy tightening in coming months. This outlook was supported by US data, which showed robust employment and consumer spending preventing the cooling of prices closer to target. Europe's economies showed mixed results, as evidenced by a small drop in the euro area first quarter gross domestic product (GDP). In Asia, China cautiously continued efforts to reflate its gradual recovery, while Japan maintained easy monetary policy settings, suggesting inflation is retreating.

On the back of resilient economic data, especially equities and REITs performed strongly. Good market sentiment, currency effects and lower credit spreads benefited high yield and emerging market bonds. Investment grade bonds were negative due to higher interest rates. Insurance-linked strategies posted positive returns. Liquid alternatives were unable to demonstrate their diversification properties in the positive market environment. We closed the underweight in high yield

bonds and increased the allocation in emerging market bonds and developed market equities. Finally, we closed the Euro Stoxx put options from the previous month at a profit.

In July, broad equity and bond indices recorded another rise, and the riskiest segments and regions outperformed. Therefore, the upward trend in markets remained intact, reflecting investors' rising optimism. The US Federal Reserve ("US Fed") as well as the European Central Bank ("ECB") continued to hike their policy rates, however, market participants were betting that the end of the tightening cycle is near, as inflation fell further while economic activity remained resilient and continued to surprise on the upside. This development fueled hopes that inflation will continue to fall back towards central banks' target levels without requiring a severe recession or further interest rate hikes.

Due to a promising US CPI report, investors priced in higher probability of a soft landing. As a result, the main asset classes are expected to post a positive return, led by equities. Fixed income benefited from a credit spread tightening and weaker US dollar, hence emerging market bonds performed well as did high yield and investment grade bonds. Insurance-linked strategies also show a positive return. We implemented a duration neutral US yield curve steepener by going long the 2-Year and short the 10-Year US treasury future.

August saw the first decline in global equities since May as bond yields increased for the third consecutive month. The prevailing optimism that inflation would continue to fall, and remain low, without additional policy rate hikes was challenged by resilient domestic demand data in developed economies. For instance, US GDP was forecasted to dip from a 2% annual pace in Q1 to 1.8% in Q2, but it rose to 2.1% and annual inflation increased to 3.2% in July, from 3% in June. Japan's annualized Q1 GDP gained 6%, double the consensus estimate. By month end, the US Federal Reserve ("US Fed") hinted that more rate hikes may be required to ensure inflation falls further and stays under control.

The prospect of interest rates remaining higher for longer pushed yields higher globally, but especially in the US. As a result, traditional asset classes such as equities, bonds and listed real estate declined. Rising interest rates weighed on investment grade bonds and elevated credit spreads on emerging market bonds. Insurance-linked strategies and liquid alternatives were able to demonstrate their diversification properties in the overall difficult market environment and were positive. We keep the increased cash position and continue to be underweight in equities and fixed income.

In September, global equities extended their decline and bond yields continued to surge along with the US dollar. Investors' concerns were broad, ranging from the fear of a potential government shutdown to a larger-than-expected drop in consumer confidence. However, the biggest consternation for market participants remained inflation, which rose to 3.7%. The supply side driven increase in energy prices was the largest contributor to the rise. This sparked concerns among market participants about renewed price pressure and the path of monetary policy. Investors contemplated the prospect of higher interest rates and their impact on economic activity. The US Federal Reserve opted to keep interest rates steady but hinted to a further hike later this year.

Given the uncertainty over the path of monetary policy, markets continued to fall, and US treasury yields surged. Thus, equities and bonds closed the month with losses. Conversely, insurance-linked strategies and liquid alternative posted positive returns. We increased North American and global equities, while reducing emerging market equities and REITs. On the currency side, we opened an underweight position in the euro and an overweight position in Japanese yen.

In October, the sell-off in global stock markets continued and bond yields rose further. Despite being a humanitarian disaster, the war between Israel and Hamas only had a limited impact on markets. However, it raised investors' concerns that a widening of the regional conflict could lead to another energy crisis. Market participants also had to digest mixed earnings and economic data. On the US macro front, hotter-than-expected growth and inflation strengthened the narrative of "higher for longer" interest rates. But investors seemed to be more concerned by the earnings season. Disappointing quarterly earnings results from small caps and moderated guidance for growth from S&P 500 giants weighed on investor sentiment. As in the previous month, higher yields and rising credit spreads weighed on risk assets. Equities, bonds and REITs closed the month with losses. Insurance-linked strategies continued their positive performance. Liquid alternatives were able to escape the negative market environment and showed a positive result. At month-end, we reduced the developed market equities exposure to an underweight. Given that bonds have repriced significantly over the past months, we increased investment grade bonds and therefore reduced the tactical underweight.

November ended a three-month streak of losses in equities, which had been at least partly driven by surging bond yields. The situation reversed when the US Federal Reserve hinted it will refrain from raising policy rates further in December, confirming expectations that monetary tightening has ended. Data showing a cooling US economy, such as smaller than forecasted job additions and lower than predicted inflation readings, also supported equities and credit markets. A slower economy makes further rate hikes less likely, allowing for long-term interest rates to fall, which in turn would support equity prices. Markets were also relieved that Arab countries and Iran refrained from getting directly involved in the Israel-Hamas war. On the back of lower-than-expected inflation readings, equities and REITs posted their highest return year-to-date. Reinforced rate cut bets caused yields to drop, providing tailwind for the fixed income and especially the investment grade bonds segment. Insurance-linked strategies continued their positive trajectory. Liquid alternative investments were unable to make a positive contribution to the result in the positive market environment. During the equity market rally, we took profits and remain underweight in equities and fixed income.

Global financial markets extended their rally in December, with equities and bonds ending the year on a positive note. The US Federal Reserve (Fed) left interest rates unchanged while hinting towards an end to the historically aggressive tightening cycle. It also stated that the discussion of rate cuts “begins to come into view”. In light of these developments, investors revised their expectation of “higher for longer” rates. Many now anticipate that weakening growth and continued disinflation will result in significant monetary policy easing. This burdened the US dollar but supported equity as well as credit markets. Geopolitics remained a source of macro uncertainty, however, it was not able to dampen market participants’ optimism.

Against the backdrop described above, all traditional asset classes and especially equities posted a positive return. Insurance-based investments showed a neutral result after the strong previous months. Hedge funds ended the month slightly lower in the positive market environment. We used the equity market rally to take profits and also reduced REITs. Investment grade bonds were slightly added to the portfolio.

Developed equity markets had a good start into the year, while their emerging markets peers were burdened by China’s ongoing economic malaise. Most fixed income segments also posted negative returns. This performance discrepancy was driven by signs of a stronger-than-expected US economy, which cast doubt on expectations that the Federal Reserve would start a big rate-cut cycle this year. Both real US economic growth and inflation were higher than consensus forecast. On the geopolitical front, the military confrontation in the Red Sea dominated the media landscape. However, concerns about rising shipping costs leading to higher inflation did not diminish investors’ confidence when it comes to the growth outlook.

The market’s optimistic economic outlook and continued upward momentum in US and European stocks helped equities post another month of positive returns. Bond components, particularly emerging market bonds, as well as hedge funds and insurance-linked strategies also made a positive contribution to the result. The long position in the Japanese yen detracted from performance. Developed market equities and investment grade and high yield bonds were increased. Equities including REITs are now neutrally weighted and fixed-income securities are still slightly underweighted.

In February the macro environment remained benign, and markets continued to act indifferent towards the tense geopolitical situations. A very solid US labor market and softer - but stronger than expected - inflation prompted market participants to push back their expectations for rate cuts. However, the artificial intelligence (AI) frenzy counteracted the fading prospect of imminent monetary policy easing. Led by tech stocks, risk-on sentiment carried major equity indices around the globe to new highs following blockbuster earnings that broadly beat consensus estimates. The riskier parts of the fixed income segment also provided positive returns.

Against the backdrop described above, equities and REITs contributed to the overall return. While selection of the former weighted on performance, the latter was positive. Investment grade bonds faced challenges as rate cuts were pushed out and yields were rising, the credit segment was positive. Hedge funds and insurance-linked strategies also continued their advance. The overweight in the Japanese yen had a negative impact on performance. We took profits in equities during the equity market rally. Equities including REITs are neutrally weighted, fixed income securities are slightly overweighted.

March was another risk-on period as global equities extended their gains for the fifth consecutive month. Several fixed income segments also moved higher. The technical underpinnings of equity markets also improved as gains spread beyond technology stocks. US exceptionalism remained intact as the world's largest economy posted strong economic data but also sticky inflation. However, this did not stop the Federal Reserve from keeping the prospect of imminent rate cuts alive. In general, the words and actions of central banks around the world were interpreted as dovish and boosted investors' risk appetite. Finally, while the geopolitical landscape did not improve, markets remained less concerned about potential near-term disruptions.

Against this backdrop, equities ended the month higher. The fixed income segment also contributed positively, with a slight decline in interest rates supporting investment grade bonds and the allocation to high yield and emerging market bonds benefiting from spread tightening. Insurance-linked strategies and hedge funds added to performance. During the month we increased the equity exposure and reduced the investment grade allocation. On the currency side, we reduced our overweight in the Japanese yen against the euro.

In April, equity markets around the globe posted negative returns, except for emerging markets, which eked out modest gains. Similarly, both high-grade bonds and riskier segments of fixed income ended the month in the red. Investors were concerned with the macro environment. For instance, US GDP growth was below expectations for Q1 2024 at 1.6% on an annualized basis, even though the details revealed a still strong momentum. Conversely, US inflation was higher than anticipated.

After the third consecutive strong inflation reading, the disinflation narrative weakened, leading market participants to further pare back their expectations for Fed rate cuts. This contributed markedly to the deterioration of the risk-on sentiment.

As described above, the portfolio faced headwinds across various asset classes. Notably, equities took the biggest hit. Rising interest rates and credit risk premiums weighed on fixed income investments. REITs were also unable to make a positive contribution to performance. However, amidst this turbulence, the diversifying asset classes remained resilient. Both insurance-linked strategies and hedge funds contributed positively. We maintained a steady portfolio positioning, with an overweight in equity risk and an underweight in duration risk.

In May, equities as well as bonds across diverse regions and segments finished the month higher. The US Federal Reserve held its ground and kept interest rates unchanged, as was widely expected by market participants. On the macro front, US job market and inflation data came in weaker than anticipated, while GDP growth for the first quarter was revised downwards. Furthermore, corporates' earnings per share beat consensus estimates again, with about 80% of the S&P 500 surprising on the upside, while the weaker macro data has fueled hopes that the Fed will start reducing interest rates this year, which supported risk-on sentiment.

In the above-outlined risk-on environment, our overweight in equities fared well and equities contributed most to performance. The fixed income segment also contributed positively due to declining yields and the allocation to credit segments. Insurance-linked strategies are minimally positive despite the widening spreads in the cat bond market. We took advantage of the positive equity markets and realized profits during the month. Overall, we keep equity at an overweight and fixed income at an underweight.

Statutory Auditor's Report

on the Financial Statements 2023/2024

Opinion

We have audited the financial statements of the LGT CP Multi-Assets SICAV (Investment Company), which comprise the balance sheet as at 31 May 2024, the income statement for the period from 6 April 2023 to 31 May 2024 and the annex to the Annual Report of the Investment Company, including a summary of significant accounting principles (pages 21 to 25) and the accounting information of the financial statements of the sub-funds, which comprise the statement of net assets and the inventory of fund assets as at 31 May 2024, the statement of income for the year then ended, the changes in net assets and the supplementary information to the financial statements (pages 26 to 151).

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 31 May 2024 and their financial performance for their respective financial year 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 Ltd.

Wilhelm Wald
Liechtenstein CPA
Auditor in charge

Patrick Scheuber

Zurich, 13 September 2024

Balance sheet of the Investment Company as of 31.05.2024

	31.05.2024	n/a
Assets	CHF	CHF
Non-current assets		
Financial assets	2,224,122,498.35	0.00
Total Non-current assets	2,224,122,498.35	0.00
Current assets		
Cash in banks	50,000.00	0.00
Total Current assets	50,000.00	0.00
Prepayments and accrued income		
Accrued income	1,127,455.14	0.00
Total Prepayments and accrued income	1,127,455.14	0.00
Total assets	2,225,299,953.49	0.00
Liabilities		
Equity		
Shares	-2,224,122,498.35	0.00
Share capital	-50,000.00	0.00
Legal reserves	0.00	0.00
Profit carried forward / loss carried forward	0.00	0.00
Profit for the period / loss for the period	0.00	0.00
Total Equity	-2,224,172,498.35	0.00
Debt		
Accrued expenses	-1,125,655.14	0.00
Tax accruals	-1,800.00	0.00
Total Debt	-1,127,455.14	0.00
Total liabilities	-2,225,299,953.49	0.00

Income statement of the Investment Company for the period from 06.04.2023 to 31.05.2024

Income	06.04.2023 - 31.05.2024 CHF	n/a CHF
Commission income		
Income from remunerations as specified by internal regulations	13,684,474.75	0.00
Total Commission income	13,684,474.75	0.00
Operating income		
Interests and similar income	1,682.56	0.00
Total Operating income	1,682.56	0.00
Expenses		
Commission expenses		
Expenses for remunerations as specified by internal regulations	13,663,512.45	0.00
Total Commission expenses	13,663,512.45	0.00
Operating expenses		
Interests and similar expenses	20,844.86	0.00
Total Operating expenses	20,844.86	0.00
Operating result before taxes	1,800.00	0.00
Income taxes	-1,800.00	0.00
Profit / Loss for the period	0.00	0.00

Allocation of profits of the Investment Company

	31.05.2024	n/a
	CHF	CHF
Profit / Loss for the period	0.00	0.00
Balance carried forward from previous period	0.00	0.00
At the general meeting's disposal	0.00	0.00
Allocation to the capital reserves	0.00	0.00
Balance carried forward	0.00	0.00

Annex to the Annual Report of the Investment Company

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

The present annual financial statements cover the financial period of the investment company from 6 April 2023 to 31 May 2024, what constitutes a first and extended financial year of the fund.

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 148 of this annual report. Any resulting exchange rate gains or losses are recognized in the income statement.

Financial assets

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

Income statement of the investment company

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

Investor units

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

Shares and participation notes

50 registered shares of CHF 1,000 each.

Allowances and provisions

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

Warranties, guarantees, mortgages or contingent liabilities

None.

Employees

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

Advance or loan to managing officers

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

Further matters

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

LGT CP GIM Balanced UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	31.05.2024	31.05.2023	31.05.2022
Net asset value (EUR) B	31,425,037	n.a.	n.a.
Units outstanding at the end of the period (EUR) B	2,884	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) B	10,897.03	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) B	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) B	8.97% ¹	n.a.	n.a.
Net asset value (USD) IM ²	743,547	1,018,380	1,326,949
Units outstanding at the end of the period (USD) IM	37	57	74
Net asset value per unit at the end of the period (USD) IM	20,094.78	17,826.28	17,886.31
Net asset value per unit at the beginning of the period (USD) IM	17,826.28	17,886.31	19,255.47
Percent change in asset value vs previous year (USD) IM	12.73%	-0.34%	-7.11%
Net asset value (CHF) IM ²	3,905,109	3,864,465	4,143,268
Units outstanding at the end of the period (CHF) IM	309	333	341
Net asset value per unit at the end of the period (CHF) IM	12,623.51	11,621.89	12,161.40
Net asset value per unit at the beginning of the period (CHF) IM	11,621.89	12,161.40	13,058.38
Percent change in asset value vs previous year (CHF) IM	8.62%	-4.44%	-6.87%
Net asset value (USD) PB	226,142,267	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	20,157	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	11,219.17	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	12.19% ¹	n.a.	n.a.
Net asset value (CHF) PB	157,936,638	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	14,611	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	10,809.21	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	8.09% ¹	n.a.	n.a.
Net asset value (EUR) PB	217,620,755	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	19,763	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	11,011.80	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	10.12% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

² The sub-funds of LGT CP Multi-Assets SICAV were launched on 31 May 2023 as master UCITS for the management of LGT Capital Partners' multi-asset strategies. This report contains sections, in particular the 3-year comparison, which relate in part to the share classes of the sub-funds of LGT Multi-Assets SICAV the predecessor of LGT CP Multi-Assets SICAV, which followed the same investment strategy and were converted into feeder UCITS of the sub-funds of LGT CP Multi-Assets SICAV on 31 May 2023.

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (EUR) B	5.80% ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) IM ²	12.84%	-13.11%	9.19%
Percent change in asset value vs previous year (CHF) IM ²	7.18%	-14.94%	8.95%
Percent change in asset value vs previous year (USD) PB	8.20% ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	4.45% ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	6.47% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

² The sub-funds of LGT CP Multi-Assets SICAV were launched on 31 May 2023 as master UCITS for the management of LGT Capital Partners' multi-asset strategies. This report contains sections, in particular the 3-year comparison, which relate in part to the share classes of the sub-funds of LGT Multi-Assets SICAV the predecessor of LGT CP Multi-Assets SICAV, which followed the same investment strategy and were converted into feeder UCITS of the sub-funds of LGT CP Multi-Assets SICAV on 31 May 2023.

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

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

Statement of net assets as of 31.05.2024

	31.05.2024
Assets	USD
Bank balance	
Current account balance	13,655,841.64
Time credit balance	19,000,000.00
Transferable securities	
Investment fund units	590,818,947.30
Other transferable securities and book-entry securities	54,419,723.19
Derivative financial instruments	48,057.31
Other assets	253,983.47
Total assets	678,196,552.91
Liabilities	-1,394,303.69
Net assets	676,802,249.22

Statement of income for the period from 01.06.2023 to 31.05.2024

	31.05.2024
Earnings	USD
Earnings from cash in banks	995,403.26
Other earnings	0.01
Buying into current earnings with the issue of units	-76,969.71
Total earnings	918,433.56
Expenses	31.05.2024
	USD
Interest payable	4,690.23
Ongoing remuneration as specified by internal regulations	3,987,924.48
thereof management fees	2,957,794.42
thereof depositary fees	178,057.25
thereof other remuneration as specified by internal regulations	852,072.81
Other expenses	72,871.71
Adjustment of current earnings with the redemption of units	-250,505.48
Total expenses	3,814,980.94
Net earnings	-2,896,547.38
Capital gains and capital losses realized	12,204,341.18
Profit or loss realized	9,307,793.80
Capital gains and capital losses not realized	60,033,400.98
Net profit / loss	69,341,194.78

Distribution of profit

31.05.2024

USD

Net earnings of the period	-2,896,547.38
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	-2,896,547.38
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-2,896,547.38
Balance carried forward into new year	0.00

Change in net assets

31.05.2024

USD

Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	607,461,054.44
Net profit / loss	69,341,194.78
Net assets at the end of the period under review	676,802,249.22

Changes in the number of units outstanding

31.05.2024

Number

LGT CP GIM Balanced (EUR) B	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	3,148.767
Number of units redeemed	-264.950
Number of units outstanding at the end of the period	2,883.817

31.05.2024

Number

LGT CP GIM Balanced (USD) IM	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	58.223
Number of units redeemed	-21.221
Number of units outstanding at the end of the period	37.002

31.05.2024

Number

LGT CP GIM Balanced (CHF) IM	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	356.873
Number of units redeemed	-47.521
Number of units outstanding at the end of the period	309.352

31.05.2024
Number

LGT CP GIM Balanced (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	24,000.290
Number of units redeemed	-3,843.515
Number of units outstanding at the end of the period	20,156.775

31.05.2024
Number

LGT CP GIM Balanced (CHF) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	16,892.947
Number of units redeemed	-2,281.651
Number of units outstanding at the end of the period	14,611.296

31.05.2024
Number

LGT CP GIM Balanced (EUR) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	23,671.728
Number of units redeemed	-3,909.218
Number of units outstanding at the end of the period	19,762.510

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Investment fund units							
IE00B8CL4484 Crown Listed O EUR		0	88,980	31,400	57,580	34,583,425.44	5.11
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	9,698	9,698	0	0.00	0.00
IE00BDTM8695 LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		0	81,600	53,673	27,927	4,238,201.52	0.63
IE00BQ1YC623 LGT Dynamic Protection A USD		0	20,000	2,730	17,270	19,906,891.99	2.94
LU2614240534 LGT Dyn CB Fd IM USD		0	46,560	0	46,560	5,192,836.80	0.77
IE00BYZHS67 LGT Risk Pr Sub-Fd A USD		0	30,500	4,840	25,660	40,914,237.48	6.05
LI0026536669 LGT Select Bond Emerging Markets (USD) IM		0	12,150	2,140	10,010	18,382,764.40	2.72
LI0026564646 LGT Select Bond High Yield (USD) IM		0	23,370	3,470	19,900	54,257,947.00	8.02
LI0225414825 LGT Select Cat Bond (USD) IM		0	8,075	885	7,190	11,168,298.90	1.65
LI0026536388 LGT Select Equity Emerging Markets (USD) IM		0	11,290	4,600	6,690	13,299,853.80	1.97
LI0113203439 LGT Select Equity Enhanced Minimum Variance (USD) IM		0	13,710	3,510	10,200	34,481,916.00	5.09
LI0514239651 LGT Select Equity Global (USD) IM		0	80,021	22,564	57,457	100,893,342.86	14.91
LI0148226009 LGT Select REITS (USD) IM		0	22,100	10,694	11,406	20,338,951.08	3.01
LI0036240674 LGT Sustainable Bond Fund Global Inflation Linked (EUR) IM		0	4,690	450	4,240	5,143,626.43	0.76
IE00BYVTJL70 LGT Sustainable Bond Global Sub-Fd B (EUR)		0	24,660	890	23,770	25,551,745.51	3.78
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	9,350	0	9,350	9,816,191.00	1.45
IE00BYVTJV78 LGT Sustainable Quality Eq Hdg Sub-Fd B (USD)		0	15,340	4,110	11,230	22,401,716.30	3.31
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	12,780	1,950	10,830	13,989,869.10	2.07
LI0520938486 MA Sustainable Global Equity Fund (USD) IM		0	17,090	5,530	11,560	16,594,264.40	2.45
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	112,277	22,222	90,055	118,175,574.30	17.46
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	33,400	33,300	100	114,205.00	0.02
IE00BF553838 Ut iShs II J.P. Mo USD		0	986,000	135,915	850,085	4,534,353.39	0.67

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
IE00B1TXHL60 Ut iShs Lis Pri Eq USD		0	291,700	291,700	0	0.00	0.00
IE00BMCDHQ56 Ut LGT EM Frontier LC Bond Sub-Fund A		0	6,700	610	6,090	6,886,815.60	1.02
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund A USD		0	12,170	1,660	10,510	9,951,919.00	1.47
Total Investment fund units						590,818,947.30	87.30

Other securities and rights

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

USD

LU0991121749 SS Ct/LGT Crown Alpha Sub-Fd C WFM		0	23,150	2,328	20,822	38,230,182.69	5.65
LU0991119412 SS Ct/LGT SEL ILO USD IM WFM		0	17,420	6,850	10,570	16,189,540.50	2.39
Total Other securities and rights, which are traded on another market open to the public						54,419,723.19	8.04
Total Securities						645,238,670.49	95.34

Total Securities						645,238,670.49	95.34
Current account balance						13,655,841.64	2.02
Time credit balance						19,000,000.00	2.81
Derivative financial instruments						48,057.31	0.01
Other assets						253,983.47	0.04
Total assets as of 31.05.2024						678,196,552.91	100.21
Liabilities						-1,394,303.69	-0.21
Net assets as of 31.05.2024						676,802,249.22	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	5,900.00	USD	6,555.85	26.06.2024	LGT Bank AG	7.82	0.00
CHF	Purchase	14,100.00	USD	15,478.02	26.06.2024	LGT Bank AG	208.03	0.00
CHF	Purchase	1,000,000.00	USD	1,102,877.52	26.06.2024	LGT Bank AG	9,608.13	0.00
CHF	Purchase	17,000.00	USD	18,783.72	26.06.2024	LGT Bank AG	128.54	0.00
CHF	Purchase	132,905,700.00	USD	148,361,893.73	26.06.2024	LGT Bank AG	-506,209.82	-0.07
CHF	Purchase	44,000.00	USD	48,801.10	26.06.2024	LGT Bank AG	148.27	0.00
CHF	Purchase	710,000.00	USD	787,472.31	26.06.2024	LGT Bank AG	2,392.50	0.00
CHF	Purchase	3,166,020.00	USD	3,534,210.52	26.06.2024	LGT Bank AG	-12,058.71	0.00
CHF	Purchase	225,000.00	USD	250,011.39	26.06.2024	LGT Bank AG	297.88	0.00
CHF	Purchase	36,000.00	USD	39,740.41	26.06.2024	LGT Bank AG	309.07	0.00
EUR	Purchase	25,000.00	USD	27,193.38	26.06.2024	LGT Bank AG	-19.18	0.00
EUR	Purchase	1,340,000.00	USD	1,429,978.32	26.06.2024	LGT Bank AG	26,558.80	0.00
EUR	Purchase	25,403,700.00	USD	27,671,767.74	26.06.2024	LGT Bank AG	-58,758.76	-0.01
EUR	Purchase	202,000.00	USD	215,563.90	26.06.2024	LGT Bank AG	4,003.64	0.00
EUR	Purchase	63,000.00	USD	68,065.14	26.06.2024	LGT Bank AG	413.84	0.00
EUR	Purchase	350,000.00	USD	375,873.05	26.06.2024	LGT Bank AG	4,565.75	0.00
EUR	Purchase	181,084,500.00	USD	197,251,905.24	26.06.2024	LGT Bank AG	-418,848.44	-0.06
EUR	Purchase	360,000.00	USD	389,696.04	26.06.2024	LGT Bank AG	1,612.44	0.00
EUR	Purchase	890,000.00	USD	968,084.15	26.06.2024	LGT Bank AG	-682.63	0.00
EUR	Purchase	33,000.00	USD	35,439.46	26.06.2024	LGT Bank AG	430.48	0.00
EUR	Purchase	2,030,000.00	USD	2,197,452.67	26.06.2024	LGT Bank AG	9,092.37	0.00
GBP	Purchase	282,000.00	USD	358,881.38	26.06.2024	LGT Bank AG	274.38	0.00
CHF	Sale	1,740,000.00	USD	1,922,416.15	26.06.2024	LGT Bank AG	-13,308.88	0.00
CHF	Sale	400,000.00	USD	441,539.60	26.06.2024	LGT Bank AG	-3,454.66	0.00
CHF	Sale	1,050,000.00	USD	1,159,041.46	26.06.2024	LGT Bank AG	-9,068.47	0.00
CHF	Sale	2,721,000.00	USD	3,036,596.51	26.06.2024	LGT Bank AG	9,523.06	0.00
CHF	Sale	17,500.00	USD	19,334.65	26.06.2024	LGT Bank AG	-133.85	0.00
CHF	Sale	26,700.00	USD	29,444.17	26.06.2024	LGT Bank AG	-259.20	0.00
CHF	Sale	366,000.00	USD	401,751.46	26.06.2024	LGT Bank AG	-5,418.29	0.00
CHF	Sale	690,000.00	USD	762,329.01	26.06.2024	LGT Bank AG	-5,286.09	0.00
CNY	Sale	52,250,000.00	USD	7,241,334.34	26.06.2024	LGT Bank AG	35,731.82	0.01
CNY	Sale	3,800,000.00	USD	526,121.88	26.06.2024	LGT Bank AG	2,078.06	0.00
EUR	Sale	300,000.00	USD	322,148.10	26.06.2024	LGT Bank AG	-3,942.30	0.00
EUR	Sale	80,000.00	USD	86,955.60	26.06.2024	LGT Bank AG	-1.84	0.00
EUR	Sale	3,080,000.00	USD	3,286,520.16	26.06.2024	LGT Bank AG	-61,341.28	-0.01
EUR	Sale	42,066,000.00	USD	45,806,887.31	26.06.2024	LGT Bank AG	82,491.42	0.01
EUR	Sale	274,000.00	USD	296,002.47	26.06.2024	LGT Bank AG	-1,826.76	0.00
EUR	Sale	454,000.00	USD	493,808.99	26.06.2024	LGT Bank AG	325.52	0.00
EUR	Sale	176,000.00	USD	190,132.98	26.06.2024	LGT Bank AG	-1,173.39	0.00
EUR	Sale	1,050,000.00	USD	1,141,292.25	26.06.2024	LGT Bank AG	-24.15	0.00
GBP	Sale	9,728,000.00	USD	12,352,779.78	26.06.2024	LGT Bank AG	-36,820.48	-0.01
GBP	Sale	439,000.00	USD	552,193.08	26.06.2024	LGT Bank AG	-6,918.20	0.00
GBP	Sale	390,000.00	USD	489,985.47	26.06.2024	LGT Bank AG	-6,719.31	0.00
JPY	Sale	183,780,000.00	USD	1,222,845.04	26.06.2024	LGT Bank AG	47,710.93	0.01

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
JPY	Sale	80,000,000.00	USD	522,756.38	26.06.2024	LGT Bank AG	11,216.88	0.00
KRW	Sale	2,346,150,000.00	USD	1,749,813.54	26.06.2024	LGT Bank AG	53,271.30	0.01
TWD	Sale	23,000,000.00	USD	710,994.60	26.06.2024	LGT Bank AG	2,975.64	0.00
TWD	Sale	106,770,000.00	USD	3,352,065.80	26.06.2024	LGT Bank AG	65,318.68	0.01
Total Forward exchange transactions							-781,579.44	-0.12

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
US 10yr Note SEP 24	-59	100,000.00	30.09.2024	CBOT	-6,419,015.63	16,593.75	0.00
Total					-6,419,015.63	16,593.75	0.00

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
EURO STOXX 50 JUN 24	146	10.00	21.06.2024	EUREX	7,900,612.59	126,815.61	0.02
Mini S&P 500 JUN 24	117	50.00	21.06.2024	CME	30,978,675.00	599,270.65	0.09
TOPIX JUN 24	55	10,000.00	14.06.2024	JPX	9,710,224.84	88,487.89	0.01
US 2yr Note SEP 24	98	200,000.00	03.10.2024	CBOT	19,962,906.35	-1,531.15	0.00
Total					68,552,418.78	813,043.00	0.12
Total open derivative financial instruments at the end of the period under review						48,057.31	0.01

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	USD	530,000.00	593,938.02
12.07.2023	CHF	USD	300,000.00	331,023.89
12.07.2023	CHF	USD	3,246,800.00	3,569,916.73
12.07.2023	CHF	USD	4,905,000.00	5,461,529.90
12.07.2023	CHF	USD	31,300.00	34,946.73
12.07.2023	CHF	USD	138,855,000.00	152,673,644.21
12.07.2023	CHF	USD	850,000.00	949,032.49
12.07.2023	CHF	USD	492,000.00	545,195.25
12.07.2023	CHF	USD	558,000.00	624,336.36
12.07.2023	CHF	USD	13,200.00	14,627.19
12.07.2023	CHF	USD	11,500.00	12,887.33
12.07.2023	CNY	USD	80,540,000.00	11,101,309.44
12.07.2023	CNY	USD	7,670,000.00	1,081,167.03
12.07.2023	EUR	USD	650,000.00	697,781.50
12.07.2023	EUR	USD	1,526,000.00	1,665,194.09
12.07.2023	EUR	USD	335,000.00	365,995.88
12.07.2023	EUR	USD	260,000.00	283,715.90
12.07.2023	EUR	USD	1,150,000.00	1,234,536.50
12.07.2023	EUR	USD	1,657,000.00	1,808,143.26
12.07.2023	EUR	USD	284,000.00	305,664.94
12.07.2023	EUR	USD	1,353,000.00	1,476,819.80
12.07.2023	EUR	USD	196,991,000.00	210,471,685.10
12.07.2023	EUR	USD	1,900,000.00	2,075,797.50
12.07.2023	EUR	USD	23,183,000.00	24,769,482.24
12.07.2023	EUR	USD	47,387,000.00	51,580,749.50
12.07.2023	GBP	USD	370,000.00	463,154.53
12.07.2023	GBP	USD	460,000.00	584,802.14
12.07.2023	GBP	USD	10,420,000.00	13,249,030.00
12.07.2023	JPY	USD	87,060,000.00	603,348.66
12.07.2023	JPY	USD	2,884,780,000.00	19,977,700.83
12.07.2023	KRW	USD	5,722,150,000.00	4,400,604.47
12.07.2023	TWD	USD	250,420,000.00	8,037,617.15
12.07.2023	USD	CHF	5,500,395.24	5,003,000.00
12.07.2023	USD	CHF	20,474.59	18,300.00
12.07.2023	USD	CHF	503,242.56	450,000.00
12.07.2023	USD	CHF	848,506.91	760,000.00
12.07.2023	USD	CHF	1,074,076.60	960,000.00
12.07.2023	USD	CHF	3,356,530.45	3,014,500.00
12.07.2023	USD	CHF	288,639.46	261,600.00
12.07.2023	USD	CHF	361,902.68	328,000.00
12.07.2023	USD	CHF	154,758,935.53	138,989,000.00
12.07.2023	USD	CHF	9,393.86	8,400.00
12.07.2023	USD	CNY	12,425,481.97	88,210,000.00
12.07.2023	USD	EUR	52,313,257.88	48,967,000.00
12.07.2023	USD	EUR	408,969.30	380,000.00
12.07.2023	USD	EUR	75,431.84	69,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	USD	EUR	262,371.60	240,000.00
12.07.2023	USD	EUR	1,727,279.70	1,580,000.00
12.07.2023	USD	EUR	25,839,901.50	23,739,000.00
12.07.2023	USD	EUR	2,044,846.50	1,900,000.00
12.07.2023	USD	EUR	3,386,672.50	3,100,000.00
12.07.2023	USD	EUR	261,951.60	240,000.00
12.07.2023	USD	EUR	211,281,115.50	194,103,000.00
12.07.2023	USD	EUR	1,274,831.12	1,168,000.00
12.07.2023	USD	EUR	1,277,417.40	1,190,000.00
12.07.2023	USD	GBP	744,721.62	587,000.00
12.07.2023	USD	GBP	13,221,736.13	10,663,000.00
12.07.2023	USD	JPY	20,751,619.98	2,882,240,000.00
12.07.2023	USD	JPY	644,937.40	89,600,000.00
12.07.2023	USD	KRW	4,324,315.13	5,722,150,000.00
12.07.2023	USD	TWD	6,766,932.01	207,420,000.00
12.07.2023	USD	TWD	1,394,293.13	43,000,000.00
25.10.2023	CHF	USD	250,000.00	291,564.23
25.10.2023	CHF	USD	1,070,000.00	1,203,000.49
25.10.2023	CHF	USD	115,000.00	133,833.91
25.10.2023	CHF	USD	3,425,000.00	3,810,636.40
25.10.2023	CHF	USD	7,800.00	8,505.82
25.10.2023	CHF	USD	25,000.00	27,938.92
25.10.2023	CHF	USD	10,000.00	11,637.73
25.10.2023	CHF	USD	138,989,000.00	156,497,819.55
25.10.2023	CHF	USD	36,000.00	40,897.47
25.10.2023	CHF	USD	3,014,500.00	3,394,244.70
25.10.2023	CHF	USD	680,000.00	755,078.18
25.10.2023	CHF	USD	1,500,000.00	1,704,061.35
25.10.2023	CHF	USD	23,000.00	25,861.80
25.10.2023	CHF	USD	60,800.00	71,429.07
25.10.2023	CHF	USD	15,000.00	16,656.14
25.10.2023	CHF	USD	2,290,000.00	2,690,338.51
25.10.2023	CHF	USD	15,000.00	17,059.99
25.10.2023	CHF	USD	1,300,000.00	1,487,899.37
25.10.2023	CNY	USD	13,610,000.00	1,870,406.78
25.10.2023	CNY	USD	66,930,000.00	9,131,591.51
25.10.2023	EUR	USD	750,000.00	791,223.00
25.10.2023	EUR	USD	1,300,000.00	1,397,713.72
25.10.2023	EUR	USD	200,000.00	222,550.40
25.10.2023	EUR	USD	500,000.00	527,537.00
25.10.2023	EUR	USD	23,739,000.00	25,977,730.13
25.10.2023	EUR	USD	1,900,000.00	2,054,297.10
25.10.2023	EUR	USD	54,677,000.00	57,613,154.90
25.10.2023	EUR	USD	280,000.00	302,738.52
25.10.2023	EUR	USD	800,000.00	885,561.60
25.10.2023	EUR	USD	43,000.00	45,968.08
25.10.2023	EUR	USD	160,000.00	172,026.30
25.10.2023	EUR	USD	110,000.00	119,166.19
25.10.2023	EUR	USD	600,000.00	646,096.80
25.10.2023	EUR	USD	90,000.00	99,625.68
25.10.2023	EUR	USD	50,000.00	55,637.60

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	EUR	USD	1,800,000.00	1,987,779.60
25.10.2023	EUR	USD	300,000.00	326,267.70
25.10.2023	EUR	USD	35,000.00	36,927.59
25.10.2023	EUR	USD	194,103,000.00	212,408,077.52
25.10.2023	EUR	USD	169,000.00	190,766.86
25.10.2023	EUR	USD	880,000.00	961,099.92
25.10.2023	EUR	USD	2,650,000.00	2,783,994.60
25.10.2023	EUR	USD	1,580,000.00	1,783,500.84
25.10.2023	EUR	USD	480,000.00	508,830.72
25.10.2023	GBP	USD	600,000.00	763,936.20
25.10.2023	GBP	USD	9,370,000.00	11,343,322.00
25.10.2023	GBP	USD	730,000.00	926,331.31
25.10.2023	JPY	USD	135,000,000.00	968,771.19
25.10.2023	JPY	USD	849,780,000.00	5,673,142.40
25.10.2023	JPY	USD	1,900,000,000.00	12,966,109.19
25.10.2023	KRW	USD	2,316,000,000.00	1,750,500.74
25.10.2023	KRW	USD	3,406,150,000.00	2,509,374.75
25.10.2023	TWD	USD	165,920,000.00	5,122,568.69
25.10.2023	TWD	USD	42,500,000.00	1,334,757.07
25.10.2023	TWD	USD	42,000,000.00	1,323,043.00
25.10.2023	USD	CHF	5,521,851.56	4,905,000.00
25.10.2023	USD	CHF	558,752.24	500,000.00
25.10.2023	USD	CHF	21,960.38	20,000.00
25.10.2023	USD	CHF	11,379.05	10,000.00
25.10.2023	USD	CHF	806,863.41	700,000.00
25.10.2023	USD	CHF	1,739,961.11	1,530,000.00
25.10.2023	USD	CHF	18,442.59	16,000.00
25.10.2023	USD	CHF	39,425.51	35,000.00
25.10.2023	USD	CHF	1,111,136.57	970,000.00
25.10.2023	USD	CHF	146,755,674.23	131,904,000.00
25.10.2023	USD	CHF	563,221.63	500,000.00
25.10.2023	USD	CHF	567,968.83	500,000.00
25.10.2023	USD	CHF	19,129.88	16,700.00
25.10.2023	USD	CHF	2,742,888.49	2,400,000.00
25.10.2023	USD	CHF	48,000.55	42,000.00
25.10.2023	USD	CHF	199,864.31	180,000.00
25.10.2023	USD	CHF	1,504,286.12	1,370,000.00
25.10.2023	USD	CHF	1,544,825.88	1,400,000.00
25.10.2023	USD	CHF	2,355,463.31	2,070,000.00
25.10.2023	USD	CHF	752,403.60	690,000.00
25.10.2023	USD	CHF	3,381,619.94	3,039,400.00
25.10.2023	USD	CHF	30,896.52	28,000.00
25.10.2023	USD	CNY	11,196,584.58	80,540,000.00
25.10.2023	USD	EUR	617,441.67	570,000.00
25.10.2023	USD	EUR	945,464.40	900,000.00
25.10.2023	USD	EUR	242,679.58	220,000.00
25.10.2023	USD	EUR	318,004.80	300,000.00
25.10.2023	USD	EUR	376,761.05	345,000.00
25.10.2023	USD	EUR	2,848,273.20	2,700,000.00
25.10.2023	USD	EUR	3,705,716.00	3,500,000.00
25.10.2023	USD	EUR	269,183.00	250,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	USD	EUR	15,001,439.40	13,950,000.00
25.10.2023	USD	EUR	165,626.70	150,000.00
25.10.2023	USD	EUR	194,221,145.10	184,323,000.00
25.10.2023	USD	EUR	51,846,306.25	47,387,000.00
25.10.2023	USD	EUR	43,069.28	40,000.00
25.10.2023	USD	EUR	67,805.12	62,000.00
25.10.2023	USD	EUR	4,422,847.05	4,050,000.00
25.10.2023	USD	EUR	432,444.40	400,000.00
25.10.2023	USD	EUR	24,544,887.80	23,294,000.00
25.10.2023	USD	EUR	422,010.40	400,000.00
25.10.2023	USD	EUR	1,435,431.40	1,300,000.00
25.10.2023	USD	EUR	2,095,869.10	1,900,000.00
25.10.2023	USD	EUR	47,273.22	45,000.00
25.10.2023	USD	EUR	973,331.59	890,000.00
25.10.2023	USD	EUR	232,081.52	220,000.00
25.10.2023	USD	GBP	353,274.04	280,000.00
25.10.2023	USD	GBP	13,247,800.44	10,420,000.00
25.10.2023	USD	JPY	20,303,423.28	2,884,780,000.00
25.10.2023	USD	KRW	4,422,370.95	5,722,150,000.00
25.10.2023	USD	TWD	8,077,803.94	250,420,000.00
03.01.2024	USD	EUR	1,999,663.20	1,800,000.00
24.01.2024	CHF	USD	131,904,000.00	148,308,057.64
24.01.2024	CHF	USD	5,300.00	6,235.44
24.01.2024	CHF	USD	8,000.00	9,141.71
24.01.2024	CHF	USD	11,000.00	12,725.59
24.01.2024	CHF	USD	273,000.00	314,070.71
24.01.2024	CHF	USD	1,653,700.00	1,859,485.55
24.01.2024	CHF	USD	3,035,000.00	3,511,780.37
24.01.2024	CHF	USD	1,890,000.00	2,222,169.97
24.01.2024	CHF	USD	40,820.00	45,899.62
24.01.2024	CHF	USD	8,000.00	9,203.54
24.01.2024	CHF	USD	3,039,400.00	3,417,390.76
24.01.2024	CHF	USD	950,000.00	1,085,577.81
24.01.2024	CHF	USD	31,000.00	35,312.34
24.01.2024	CHF	USD	34,000.00	39,975.54
24.01.2024	CHF	USD	230,000.00	270,594.60
24.01.2024	CHF	USD	360,000.00	421,392.70
24.01.2024	CHF	USD	680,000.00	759,633.10
24.01.2024	CHF	USD	390,000.00	458,834.33
24.01.2024	CHF	USD	7,100.00	8,310.80
24.01.2024	CHF	USD	23,000.00	25,693.47
24.01.2024	CHF	USD	1,300,000.00	1,503,933.36
24.01.2024	CNY	USD	14,000,000.00	1,951,019.38
24.01.2024	CNY	USD	60,190,000.00	8,370,999.82
24.01.2024	CNY	USD	3,140,000.00	430,886.97
24.01.2024	EUR	USD	613,000.00	664,473.00
24.01.2024	EUR	USD	450,000.00	492,963.75
24.01.2024	EUR	USD	9,700.00	10,640.85
24.01.2024	EUR	USD	54,126,000.00	58,970,277.00
24.01.2024	EUR	USD	297,000.00	324,174.02
24.01.2024	EUR	USD	1,960,000.00	2,092,278.44

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.01.2024	EUR	USD	55,000.00	60,251.13
24.01.2024	EUR	USD	730,000.00	785,996.84
24.01.2024	EUR	USD	240,000.00	257,440.32
24.01.2024	EUR	USD	3,570,000.00	3,970,218.42
24.01.2024	EUR	USD	190,000.00	208,285.41
24.01.2024	EUR	USD	167,000.00	181,022.82
24.01.2024	EUR	USD	184,323,000.00	195,105,526.85
24.01.2024	EUR	USD	47,000.00	51,558.77
24.01.2024	EUR	USD	1,200,000.00	1,315,486.80
24.01.2024	EUR	USD	160,000.00	171,626.88
24.01.2024	EUR	USD	1,650,000.00	1,803,936.75
24.01.2024	EUR	USD	2,290,000.00	2,499,523.55
24.01.2024	EUR	USD	135,000.00	145,590.75
24.01.2024	EUR	USD	230,000.00	252,309.77
24.01.2024	EUR	USD	23,294,000.00	24,656,652.41
24.01.2024	EUR	USD	980,000.00	1,075,437.30
24.01.2024	GBP	USD	9,630,000.00	12,219,507.00
24.01.2024	GBP	USD	560,000.00	684,151.44
24.01.2024	GBP	USD	3,700,000.00	4,713,278.30
24.01.2024	JPY	USD	167,000,000.00	1,174,008.36
24.01.2024	JPY	USD	175,000,000.00	1,236,148.69
24.01.2024	JPY	USD	1,160,000,000.00	7,980,164.50
24.01.2024	JPY	USD	71,600,000.00	487,654.30
24.01.2024	JPY	USD	120,000,000.00	813,315.06
24.01.2024	JPY	USD	1,020,000,000.00	7,018,816.23
24.01.2024	KRW	USD	2,346,150,000.00	1,753,619.51
24.01.2024	KRW	USD	1,060,000,000.00	805,532.34
24.01.2024	TWD	USD	31,000,000.00	989,466.96
24.01.2024	TWD	USD	141,770,000.00	4,501,346.71
24.01.2024	TWD	USD	38,300,000.00	1,231,630.06
24.01.2024	USD	CHF	1,327,377.52	1,120,000.00
24.01.2024	USD	CHF	7,996.71	7,000.00
24.01.2024	USD	CHF	37,377.03	31,600.00
24.01.2024	USD	CHF	318,921.14	280,000.00
24.01.2024	USD	CHF	3,574,304.27	3,090,020.00
24.01.2024	USD	CHF	15,667.68	14,000.00
24.01.2024	USD	CHF	1,573,147.21	1,330,000.00
24.01.2024	USD	CHF	677,067.77	605,000.00
24.01.2024	USD	CHF	3,850,443.17	3,425,000.00
24.01.2024	USD	CHF	2,409,344.18	2,130,000.00
24.01.2024	USD	CHF	49,770.49	44,000.00
24.01.2024	USD	CHF	582,617.44	510,000.00
24.01.2024	USD	CHF	24,888.33	21,000.00
24.01.2024	USD	CHF	154,278,420.93	133,265,700.00
24.01.2024	USD	CNY	9,171,287.25	66,930,000.00
24.01.2024	USD	CNY	1,457,564.14	10,400,000.00
24.01.2024	USD	EUR	405,593.38	380,000.00
24.01.2024	USD	EUR	57,868,059.07	54,677,000.00
24.01.2024	USD	EUR	1,041,970.95	966,300.00
24.01.2024	USD	EUR	711,714.56	640,000.00
24.01.2024	USD	EUR	1,722,579.20	1,600,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.01.2024	USD	EUR	427,494.99	390,000.00
24.01.2024	USD	EUR	1,072,572.00	1,000,000.00
24.01.2024	USD	EUR	484,161.19	449,000.00
24.01.2024	USD	EUR	4,091,604.85	3,730,000.00
24.01.2024	USD	EUR	231,767.94	212,000.00
24.01.2024	USD	EUR	1,634,719.38	1,470,000.00
24.01.2024	USD	EUR	195,979,211.40	179,929,500.00
24.01.2024	USD	EUR	306,834.42	285,000.00
24.01.2024	USD	EUR	1,975,203.00	1,800,000.00
24.01.2024	USD	EUR	270,746.47	254,000.00
24.01.2024	USD	EUR	1,225,820.65	1,150,000.00
24.01.2024	USD	EUR	213,980.33	195,000.00
24.01.2024	USD	EUR	1,213,935.52	1,120,000.00
24.01.2024	USD	EUR	25,015,329.64	22,966,700.00
24.01.2024	USD	EUR	35,320.21	32,200.00
24.01.2024	USD	EUR	3,703,707.97	3,470,000.00
24.01.2024	USD	GBP	11,349,187.62	9,370,000.00
24.01.2024	USD	GBP	5,013,121.47	3,970,000.00
24.01.2024	USD	GBP	674,148.75	550,000.00
24.01.2024	USD	JPY	5,758,497.80	849,780,000.00
24.01.2024	USD	JPY	1,431,902.88	209,000,000.00
24.01.2024	USD	JPY	11,192,560.03	1,654,820,000.00
24.01.2024	USD	KRW	2,521,281.16	3,406,150,000.00
24.01.2024	USD	TWD	516,829.05	16,100,000.00
24.01.2024	USD	TWD	6,052,713.27	194,970,000.00
22.02.2024	USD	EUR	645,897.00	600,000.00
29.02.2024	USD	EUR	1,084,995.00	1,000,000.00
12.04.2024	USD	EUR	434,046.00	400,000.00
17.04.2024	CHF	USD	18,000.00	20,688.80
17.04.2024	CHF	USD	25,600.00	29,265.84
17.04.2024	CHF	USD	27,000.00	30,133.29
17.04.2024	CHF	USD	2,721,000.00	3,013,289.04
17.04.2024	CHF	USD	10,300.00	11,660.82
17.04.2024	CHF	USD	133,265,700.00	155,678,045.50
17.04.2024	CHF	USD	710,000.00	816,058.19
17.04.2024	CHF	USD	986,000.00	1,151,204.80
17.04.2024	CHF	USD	24,000.00	27,753.01
17.04.2024	CHF	USD	3,090,020.00	3,606,528.64
17.04.2024	CHF	USD	7,400.00	8,448.65
17.04.2024	CHF	USD	10,200.00	11,277.83
17.04.2024	CHF	USD	480,000.00	535,702.93
17.04.2024	CHF	USD	1,180,000.00	1,340,132.42
17.04.2024	CHF	USD	90,000.00	102,753.80
17.04.2024	CHF	USD	314,000.00	346,911.88
17.04.2024	CHF	USD	43,000.00	48,835.33
17.04.2024	CHF	USD	430,000.00	490,565.18
17.04.2024	CHF	USD	25,900.00	30,239.56
17.04.2024	CNY	USD	52,250,000.00	7,216,352.46
17.04.2024	CNY	USD	7,940,000.00	1,103,434.47
17.04.2024	EUR	USD	220,000.00	240,795.50
17.04.2024	EUR	USD	1,760,000.00	1,906,977.60

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
17.04.2024	EUR	USD	173,000.00	186,113.05
17.04.2024	EUR	USD	920,000.00	993,483.16
17.04.2024	EUR	USD	1,550,000.00	1,693,407.55
17.04.2024	EUR	USD	780,000.00	853,729.50
17.04.2024	EUR	USD	1,250,000.00	1,346,018.75
17.04.2024	EUR	USD	2,120,000.00	2,299,744.20
17.04.2024	EUR	USD	350,000.00	381,323.25
17.04.2024	EUR	USD	42,066,000.00	45,683,676.00
17.04.2024	EUR	USD	690,000.00	748,501.65
17.04.2024	EUR	USD	273,000.00	297,010.08
17.04.2024	EUR	USD	22,966,700.00	25,104,693.07
17.04.2024	EUR	USD	250,000.00	270,877.50
17.04.2024	EUR	USD	28,000.00	30,213.34
17.04.2024	EUR	USD	870,000.00	935,944.26
17.04.2024	EUR	USD	179,929,500.00	196,679,317.08
17.04.2024	EUR	USD	31,000.00	33,702.86
17.04.2024	EUR	USD	1,500,000.00	1,631,923.50
17.04.2024	EUR	USD	12,300,000.00	13,412,781.00
17.04.2024	EUR	USD	1,240,000.00	1,357,211.00
17.04.2024	EUR	USD	350,000.00	380,516.15
17.04.2024	EUR	USD	33,000.00	35,635.81
17.04.2024	EUR	USD	660,000.00	712,716.18
17.04.2024	GBP	USD	420,000.00	534,585.66
17.04.2024	GBP	USD	9,728,000.00	12,349,696.00
17.04.2024	JPY	USD	228,000,000.00	1,507,402.99
17.04.2024	JPY	USD	10,900,000.00	72,921.29
17.04.2024	JPY	USD	1,654,820,000.00	11,341,461.10
17.04.2024	JPY	USD	77,500,000.00	531,257.10
17.04.2024	JPY	USD	183,780,000.00	1,210,193.60
17.04.2024	KRW	USD	2,346,150,000.00	1,743,442.07
17.04.2024	TWD	USD	74,000,000.00	2,339,625.03
17.04.2024	TWD	USD	106,770,000.00	3,338,962.38
17.04.2024	USD	CHF	832,515.27	720,000.00
17.04.2024	USD	CHF	3,506,112.96	3,166,020.00
17.04.2024	USD	CHF	3,541,960.86	3,035,000.00
17.04.2024	USD	CHF	147,182,392.03	132,905,700.00
17.04.2024	USD	CHF	82,133.65	72,000.00
17.04.2024	USD	CHF	43,085.78	39,000.00
17.04.2024	USD	CHF	137,177.35	120,000.00
17.04.2024	USD	CHF	32,829.94	29,000.00
17.04.2024	USD	CHF	5,104.90	4,400.00
17.04.2024	USD	CHF	1,844,955.26	1,670,000.00
17.04.2024	USD	CHF	899,158.50	775,000.00
17.04.2024	USD	CHF	1,019,380.39	922,000.00
17.04.2024	USD	CNY	8,416,984.61	60,190,000.00
17.04.2024	USD	EUR	1,863,396.40	1,720,000.00
17.04.2024	USD	EUR	2,831,891.95	2,630,000.00
17.04.2024	USD	EUR	1,889,815.67	1,730,000.00
17.04.2024	USD	EUR	288,573.02	268,000.00
17.04.2024	USD	EUR	188,816.60	175,000.00
17.04.2024	USD	EUR	27,588,418.20	25,403,700.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
17.04.2024	USD	EUR	613,150.14	570,000.00
17.04.2024	USD	EUR	90,667.46	83,000.00
17.04.2024	USD	EUR	2,665,234.95	2,450,000.00
17.04.2024	USD	EUR	59,162,911.43	54,126,000.00
17.04.2024	USD	EUR	1,877,594.95	1,730,000.00
17.04.2024	USD	EUR	369,007.10	340,000.00
17.04.2024	USD	EUR	196,657,767.00	181,084,500.00
17.04.2024	USD	GBP	648,646.85	518,000.00
17.04.2024	USD	GBP	12,222,858.24	9,630,000.00
17.04.2024	USD	JPY	13,397,670.45	2,020,000,000.00
17.04.2024	USD	JPY	890,093.31	135,000,000.00
17.04.2024	USD	KRW	1,760,858.31	2,346,150,000.00
17.04.2024	USD	TWD	807,378.80	25,000,000.00
17.04.2024	USD	TWD	4,544,262.73	141,770,000.00
17.04.2024	USD	TWD	444,585.58	14,000,000.00
16.05.2024	USD	EUR	648,291.00	600,000.00

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 23	15.12.2023	187	187
EURO STOXX 50 JUN 23	16.06.2023	233	233
EURO STOXX 50 MAR 24	15.03.2024	187	187
EURO STOXX 50 SEP 23	15.09.2023	233	233
US 10yr Note DEC 23	29.12.2023	60	60
US 10yr Note JUN 24	28.06.2024	58	58
US 10yr Note MAR 24	28.03.2024	60	60
US 10yr Note SEP 23	29.09.2023	58	58

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 MAR 24	15.03.2024	120	120
Mini S&P 500 DEC 23	15.12.2023	181	181
Mini S&P 500 JUN 23	16.06.2023	39	39
Mini S&P 500 MAR 24	15.03.2024	106	106
Mini S&P 500 SEP 23	15.09.2023	131	131
MSCI EM Asia DEC 23	18.12.2023	114	114
MSCI EM Asia JUN 23	19.06.2023	126	126
MSCI EM Asia SEP 23	18.09.2023	136	136
TOPIX DEC 23	08.12.2023	17	17
TOPIX JUN 23	09.06.2023	11	11

Description	Maturity	Purchases/Contracts	Sales/Contracts
TOPIX MAR 24	08.03.2024	12	12
TOPIX SEP 23	08.09.2023	17	17
US 2yr Note DEC 23	04.01.2024	102	102
US 2yr Note JUN 24	03.07.2024	98	98
US 2yr Note MAR 24	03.04.2024	98	98
US 2yr Note SEP 23	04.10.2023	102	102

Transactions in exposure-decreasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4330 P 14 Mar 24	15.03.2024	29	29
SPX 4700 C 14 Mar 24	15.03.2024	15	15

Transactions in exposure-increasing derivatives during the period under review

Options

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

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

LGT CP GIM Growth UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	31.05.2024	31.05.2023	31.05.2022
Net asset value (EUR) B	53,866,674	n.a.	n.a.
Units outstanding at the end of the period (EUR) B	4,817	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) B	11,182.41	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) B	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) B	11.82% ¹	n.a.	n.a.
Net asset value (USD) IM ²	10,793,339	9,387,691	7,095,691
Units outstanding at the end of the period (USD) IM	454	458	347
Net asset value per unit at the end of the period (USD) IM	23,775.50	20,511.97	20,475.35
Net asset value per unit at the beginning of the period (USD) IM	20,511.97	20,475.35	22,037.80
Percent change in asset value vs previous year (USD) IM	15.91%	0.18%	-7.09%
Net asset value (CHF) IM ²	8,356,426	7,859,913	7,369,958
Units outstanding at the end of the period (CHF) IM	586	616	554
Net asset value per unit at the end of the period (CHF) IM	14,253.74	12,756.47	13,291.80
Net asset value per unit at the beginning of the period (CHF) IM	12,756.47	13,291.80	14,250.70
Percent change in asset value vs previous year (CHF) IM	11.74%	-4.03%	-6.73%
Net asset value (USD) PB	320,218,903	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	27,774	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	11,529.25	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	15.29% ¹	n.a.	n.a.
Net asset value (CHF) PB	141,076,687	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	12,693	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	11,114.32	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	11.14% ¹	n.a.	n.a.
Net asset value (EUR) PB	266,037,496	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	23,518	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	11,311.87	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	13.12% ¹	n.a.	n.a.

Net asset value (CZK) PB	277,640,351	n.a.	n.a.
Units outstanding at the end of the period (CZK) PB	23,853	n.a.	n.a.
Net asset value per unit at the end of the period (CZK) PB	11,639.73	n.a.	n.a.
Net asset value per unit at the beginning of the period (CZK) PB	10,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CZK) PB	16.40% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

² The sub-funds of LGT CP Multi-Assets SICAV were launched on 31 May 2023 as master UCITS for the management of LGT Capital Partners' multi-asset strategies. This report contains sections, in particular the 3-year comparison, which relate in part to the share classes of the sub-funds of LGT Multi-Assets SICAV the predecessor of LGT CP Multi-Assets SICAV, which followed the same investment strategy and were converted into feeder UCITS of the sub-funds of LGT CP Multi-Assets SICAV on 31 May 2023.

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (EUR) B	7.04% ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) IM ²	15.17%	-14.29%	12.91%
Percent change in asset value vs previous year (CHF) IM ²	9.27%	-16.12%	12.80%
Percent change in asset value vs previous year (USD) PB	9.61% ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	5.67% ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	7.76% ¹	n.a.	n.a.
Percent change in asset value vs previous year (CZK) PB	10.07% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

² The sub-funds of LGT CP Multi-Assets SICAV were launched on 31 May 2023 as master UCITS for the management of LGT Capital Partners' multi-asset strategies. This report contains sections, in particular the 3-year comparison, which relate in part to the share classes of the sub-funds of LGT Multi-Assets SICAV the predecessor of LGT CP Multi-Assets SICAV, which followed the same investment strategy and were converted into feeder UCITS of the sub-funds of LGT CP Multi-Assets SICAV on 31 May 2023.

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

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

Statement of net assets as of 31.05.2024

	31.05.2024
Assets	USD
Bank balance	
Current account balance	20,327,393.69
Time credit balance	35,000,000.00
Transferable securities	
Investment fund units	733,741,844.31
Other transferable securities and book-entry securities	67,959,608.37
Derivative financial instruments	1,147,539.69
Other assets	400,819.22
Total assets	858,577,205.28
Liabilities	-2,276,897.32
Net assets	856,300,307.96

Statement of income for the period from 01.06.2023 to 31.05.2024

	31.05.2024
Earnings	USD
Earnings from cash in banks	1,608,300.49
Other earnings	0.01
Buying into current earnings with the issue of units	-67,438.94
Total earnings	1,540,861.56
	31.05.2024
Expenses	USD
Interest payable	11,620.02
Ongoing remuneration as specified by internal regulations	5,544,919.10
thereof management fees	4,284,570.84
thereof depositary fees	205,152.13
thereof other remuneration as specified by internal regulations	1,055,196.13
Other expenses	73,737.10
Adjustment of current earnings with the redemption of units	-241,241.65
Total expenses	5,389,034.57
Net earnings	-3,848,173.01
Capital gains and capital losses realized	22,225,320.89
Profit or loss realized	18,377,147.88
Capital gains and capital losses not realized	91,016,311.44
Net profit / loss	109,393,459.32

Distribution of profit

31.05.2024

USD

Net earnings of the period	-3,848,173.01
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	-3,848,173.01
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-3,848,173.01
Balance carried forward into new year	0.00

Change in net assets

31.05.2024

USD

Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	746,906,848.64
Net profit / loss	109,393,459.32
Net assets at the end of the period under review	856,300,307.96

Changes in the number of units outstanding

31.05.2024

Number

LGT CP GIM Growth (EUR) B	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	5,291.791
Number of units redeemed	-474.700
Number of units outstanding at the end of the period	4,817.091

31.05.2024

Number

LGT CP GIM Growth (USD) IM	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	507.969
Number of units redeemed	-54.000
Number of units outstanding at the end of the period	453.969

31.05.2024

Number

LGT CP GIM Growth (CHF) IM	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	749.324
Number of units redeemed	-163.062
Number of units outstanding at the end of the period	586.262

31.05.2024
Number

LGT CP GIM Growth (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	31,583.317
Number of units redeemed	-3,808.839
Number of units outstanding at the end of the period	27,774.478

31.05.2024
Number

LGT CP GIM Growth (CHF) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	14,735.271
Number of units redeemed	-2,042.032
Number of units outstanding at the end of the period	12,693.239

31.05.2024
Number

LGT CP GIM Growth (EUR) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	27,646.250
Number of units redeemed	-4,127.806
Number of units outstanding at the end of the period	23,518.444

31.05.2024
Number

LGT CP GIM Growth (CZK) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	24,512.306
Number of units redeemed	-659.489
Number of units outstanding at the end of the period	23,852.817

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Investment fund units							
IE00B8CL4484 Crown Listed O EUR		0	150,100	48,940	101,160	60,758,237.55	7.10
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	10,950	10,950	0	0.00	0.00
IE00BDM8695 LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		0	95,000	58,874	36,126	5,482,481.76	0.64
IE00BQ1YC623 LGT Dynamic Protection A USD		0	25,270	3,660	21,610	24,909,550.42	2.91
LU2614240534 LGT Dyn CB Fd IM USD		0	58,240	0	58,240	6,495,507.20	0.76
IE00BYZSH67 LGT Risk Pr Sub-Fd A USD		0	37,000	4,730	32,270	51,453,719.54	6.01
LI0026536669 LGT Select Bond Emerging Markets (USD) IM		0	16,670	2,130	14,540	26,701,837.60	3.12
LI0026564646 LGT Select Bond High Yield (USD) IM		0	33,380	4,950	28,430	77,515,247.90	9.05
LI0225414825 LGT Select Cat Bond (USD) IM		0	9,420	580	8,840	13,731,260.40	1.60
LI0026536388 LGT Select Equity Emerging Markets (USD) IM		0	20,460	5,770	14,690	29,204,013.80	3.41
LI0113203439 LGT Select Equity Enhanced Minimum Variance (USD) IM		0	20,520	3,870	16,650	56,286,657.00	6.57
LI0514239651 LGT Select Equity Global (USD) IM		0	111,500	21,780	89,720	157,546,525.60	18.40
LI0148226009 LGT Select REITS (USD) IM		0	33,290	14,150	19,140	34,130,065.20	3.99
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	11,630	0	11,630	12,209,871.80	1.43
IE00BYVTJV78 LGT Sustainable Quality Eq Hdg Sub-Fd B (USD)		0	23,720	5,320	18,400	36,704,504.00	4.29
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	17,980	2,020	15,960	20,616,649.20	2.41
LI0520938486 MA Sustainable Global Equity Fund (USD) IM		0	19,800	4,780	15,020	21,561,059.80	2.52
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	44,075	11,215	32,860	43,120,863.60	5.04
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	50,700	30,700	20,000	22,841,000.00	2.67
IE00BF553838 Ut iShs II J.P. Mo USD		0	1,180,000	321,490	858,510	4,579,292.34	0.53
IE00B1TXHL60 Ut iShs Lis Pri Eq USD		0	341,200	341,200	0	0.00	0.00
IE00BMCDHQ56 Ut LGT EM Frontier LC Bond Sub-Fund A		0	8,690	800	7,890	8,922,327.60	1.04

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
IE00BMCDH766							
Ut LGT EM HC Bond Sub-Fund A USD		0	16,680	0	16,680	15,794,292.00	1.84
IE00BFMNPS42							
Ut Xtra MSCI USA 1C USD		0	56,000	0	56,000	3,176,880.00	0.37
Total Investment fund units						733,741,844.31	85.68

Other securities and rights

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

USD

LU0991121749							
SS Ct/LGT Crown Alpha Sub-Fd C WFM		0	28,810	2,624	26,186	48,078,791.37	5.61
LU0991119412							
SS Ct/LGT SEL ILO USD IM WFM		0	20,626	7,646	12,980	19,880,817.00	2.32
Total Other securities and rights, which are traded on another market open to the public						67,959,608.37	7.94
Total Securities						801,701,452.68	93.62

Total Securities						801,701,452.68	93.62
Current account balance						20,327,393.69	2.37
Time credit balance						35,000,000.00	4.09
Derivative financial instruments						1,147,539.69	0.13
Other assets						400,819.22	0.05
Total assets as of 31.05.2024						858,577,205.28	100.27
Liabilities						-2,276,897.32	-0.27
Net assets as of 31.05.2024						856,300,307.96	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
CHF	Purchase	20,100.00	USD	22,167.84	26.06.2024	LGT Bank AG	193.12	0.00
CHF	Purchase	200,000.00	USD	220,984.95	26.06.2024	LGT Bank AG	1,512.18	0.00
CHF	Purchase	2,040,000.00	USD	2,262,596.51	26.06.2024	LGT Bank AG	6,874.21	0.00
CHF	Purchase	185,000.00	USD	204,221.54	26.06.2024	LGT Bank AG	1,588.31	0.00
CHF	Purchase	37,000.00	USD	41,112.98	26.06.2024	LGT Bank AG	48.99	0.00
CHF	Purchase	455,000.00	USD	505,578.59	26.06.2024	LGT Bank AG	602.38	0.00
CHF	Purchase	116,640,000.00	USD	130,204,583.28	26.06.2024	LGT Bank AG	-444,257.19	-0.05
CHF	Purchase	92,000.00	USD	102,038.67	26.06.2024	LGT Bank AG	310.01	0.00
CHF	Purchase	7,734,000.00	USD	8,633,421.19	26.06.2024	LGT Bank AG	-29,457.18	0.00
CHF	Purchase	57,000.00	USD	62,980.71	26.06.2024	LGT Bank AG	430.97	0.00
CZK	Purchase	4,000,000.00	USD	174,655.95	26.06.2024	LGT Bank AG	1,165.12	0.00
CZK	Purchase	1,740,000.00	USD	76,539.11	26.06.2024	LGT Bank AG	-56.94	0.00
CZK	Purchase	432,000.00	USD	18,617.36	26.06.2024	LGT Bank AG	371.32	0.00
CZK	Purchase	6,070,000.00	USD	258,738.90	26.06.2024	LGT Bank AG	8,069.57	0.00
CZK	Purchase	220,257,000.00	USD	9,439,906.67	26.06.2024	LGT Bank AG	241,548.63	0.03
EUR	Purchase	573,000.00	USD	619,068.63	26.06.2024	LGT Bank AG	3,764.03	0.00
EUR	Purchase	210,000.00	USD	225,523.83	26.06.2024	LGT Bank AG	2,739.45	0.00
EUR	Purchase	120,000.00	USD	128,870.76	26.06.2024	LGT Bank AG	1,565.40	0.00
EUR	Purchase	213,611,000.00	USD	232,682,403.69	26.06.2024	LGT Bank AG	-494,082.24	-0.06
EUR	Purchase	43,607,000.00	USD	47,500,276.57	26.06.2024	LGT Bank AG	-100,862.99	-0.01
EUR	Purchase	3,450,000.00	USD	3,734,587.05	26.06.2024	LGT Bank AG	15,452.55	0.00
EUR	Purchase	722,000.00	USD	769,628.90	26.06.2024	LGT Bank AG	15,162.00	0.00
EUR	Purchase	2,210,000.00	USD	2,403,894.35	26.06.2024	LGT Bank AG	-1,695.07	0.00
EUR	Purchase	153,000.00	USD	163,093.10	26.06.2024	LGT Bank AG	3,213.00	0.00
EUR	Purchase	92,000.00	USD	99,396.71	26.06.2024	LGT Bank AG	604.35	0.00
EUR	Purchase	1,500,000.00	USD	1,600,722.00	26.06.2024	LGT Bank AG	29,730.00	0.00
EUR	Purchase	398,000.00	USD	432,918.53	26.06.2024	LGT Bank AG	-305.27	0.00
EUR	Purchase	745,000.00	USD	806,454.31	26.06.2024	LGT Bank AG	3,336.85	0.00
GBP	Purchase	490,000.00	USD	623,588.21	26.06.2024	LGT Bank AG	476.77	0.00
CHF	Sale	479,000.00	USD	528,743.68	26.06.2024	LGT Bank AG	-4,136.95	0.00
CHF	Sale	816,000.00	USD	895,708.17	26.06.2024	LGT Bank AG	-12,080.12	0.00
CHF	Sale	2,000,000.00	USD	2,209,673.73	26.06.2024	LGT Bank AG	-15,297.57	0.00
CHF	Sale	1,330,000.00	USD	1,469,433.03	26.06.2024	LGT Bank AG	-10,172.88	0.00
CHF	Sale	830,000.00	USD	916,194.68	26.06.2024	LGT Bank AG	-7,168.41	0.00
CHF	Sale	807,000.00	USD	896,625.82	26.06.2024	LGT Bank AG	-1,150.10	0.00
CHF	Sale	5,131,000.00	USD	5,726,121.54	26.06.2024	LGT Bank AG	17,957.68	0.00
CNY	Sale	72,570,000.00	USD	10,057,485.80	26.06.2024	LGT Bank AG	49,627.90	0.01
CNY	Sale	5,870,000.00	USD	812,719.85	26.06.2024	LGT Bank AG	3,210.05	0.00
CZK	Sale	3,000,000.00	USD	125,886.07	26.06.2024	LGT Bank AG	-5,979.73	0.00
CZK	Sale	3,600,000.00	USD	151,541.82	26.06.2024	LGT Bank AG	-6,697.14	0.00
CZK	Sale	703,000.00	USD	30,904.74	26.06.2024	LGT Bank AG	4.19	0.00
EUR	Sale	800,000.00	USD	869,556.00	26.06.2024	LGT Bank AG	-18.40	0.00
EUR	Sale	533,000.00	USD	575,800.43	26.06.2024	LGT Bank AG	-3,553.51	0.00
EUR	Sale	430,000.00	USD	467,704.55	26.06.2024	LGT Bank AG	308.31	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
EUR	Sale	450,000.00	USD	483,222.15	26.06.2024	LGT Bank AG	-5,913.45	0.00
EUR	Sale	1,260,000.00	USD	1,344,485.52	26.06.2024	LGT Bank AG	-25,094.16	0.00
EUR	Sale	50,960,000.00	USD	55,491,821.84	26.06.2024	LGT Bank AG	99,932.56	0.01
EUR	Sale	4,110,000.00	USD	4,385,583.72	26.06.2024	LGT Bank AG	-81,854.76	-0.01
EUR	Sale	133,000.00	USD	144,563.69	26.06.2024	LGT Bank AG	-3.05	0.00
GBP	Sale	521,000.00	USD	654,570.33	26.06.2024	LGT Bank AG	-8,976.31	0.00
GBP	Sale	613,000.00	USD	771,057.76	26.06.2024	LGT Bank AG	-9,660.27	0.00
GBP	Sale	15,061,000.00	USD	19,124,713.84	26.06.2024	LGT Bank AG	-57,005.88	-0.01
JPY	Sale	100,000,000.00	USD	653,445.47	26.06.2024	LGT Bank AG	14,021.10	0.00
JPY	Sale	139,800,000.00	USD	930,208.60	26.06.2024	LGT Bank AG	36,293.33	0.00
KRW	Sale	5,262,000,000.00	USD	3,924,522.67	26.06.2024	LGT Bank AG	119,478.13	0.01
TWD	Sale	262,770,000.00	USD	8,249,717.44	26.06.2024	LGT Bank AG	160,754.80	0.02
TWD	Sale	35,000,000.00	USD	1,081,948.31	26.06.2024	LGT Bank AG	4,528.16	0.00
Total Forward exchange transactions							-480,604.15	-0.06

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
US 10yr Note SEP 24	-75	100,000.00	30.09.2024	CBOT	-8,159,765.63	21,093.75	0.00
Total					-8,159,765.63	21,093.75	0.00

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
EURO STOXX 50 JUN 24	285	10.00	21.06.2024	EUREX	15,422,428.68	272,620.99	0.03
Mini S&P 500 JUN 24	242	50.00	21.06.2024	CME	64,075,550.00	1,161,436.57	0.14
MSCI EM Asia JUN 24	56	100.00	24.06.2024	EUREX	3,631,040.00	47,985.32	0.01
TOPIX JUN 24	78	10,000.00	14.06.2024	JPX	13,770,864.31	126,944.59	0.01
US 2yr Note SEP 24	124	200,000.00	03.10.2024	CBOT	25,259,187.62	-1,937.38	0.00
Total					122,159,070.61	1,607,050.09	0.19

Total open derivative financial instruments at the end of the period under review **1,147,539.69** **0.13**

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	USD	25,200.00	27,806.01
12.07.2023	CHF	USD	7,210,000.00	8,028,059.24
12.07.2023	CHF	USD	750,000.00	839,161.78
12.07.2023	CHF	USD	94,000.00	104,951.83
12.07.2023	CHF	USD	6,482,500.00	7,127,628.81
12.07.2023	CHF	USD	71,500.00	79,963.41
12.07.2023	CHF	USD	350,000.00	386,194.54
12.07.2023	CHF	USD	119,131,000.00	130,986,740.91
12.07.2023	CHF	USD	410,000.00	452,399.32
12.07.2023	CHF	USD	290,000.00	321,354.92
12.07.2023	CHF	USD	18,700.00	20,721.85
12.07.2023	CHF	USD	1,080,000.00	1,205,829.52
12.07.2023	CNY	USD	107,400,000.00	14,803,583.74
12.07.2023	CNY	USD	14,000,000.00	1,973,446.99
12.07.2023	CZK	USD	3,050,000.00	140,243.17
12.07.2023	CZK	USD	890,000.00	40,159.75
12.07.2023	CZK	USD	186,014,000.00	8,339,752.82
12.07.2023	CZK	USD	441,000.00	20,038.63
12.07.2023	EUR	USD	43,351,000.00	46,317,638.98
12.07.2023	EUR	USD	2,550,000.00	2,785,938.75
12.07.2023	EUR	USD	780,000.00	851,147.70
12.07.2023	EUR	USD	224,247,000.00	239,592,894.95
12.07.2023	EUR	USD	53,620,000.00	58,365,370.00
12.07.2023	EUR	USD	3,100,000.00	3,382,766.50
12.07.2023	EUR	USD	724,000.00	777,221.24
12.07.2023	EUR	USD	338,000.00	363,784.33
12.07.2023	EUR	USD	615,000.00	671,097.23
12.07.2023	EUR	USD	2,500,000.00	2,728,787.50
12.07.2023	EUR	USD	131,000.00	140,993.34
12.07.2023	GBP	USD	450,000.00	572,089.05
12.07.2023	GBP	USD	14,662,000.00	18,642,733.00
12.07.2023	GBP	USD	460,000.00	575,813.74
12.07.2023	JPY	USD	3,538,800,000.00	24,506,925.21
12.07.2023	KRW	USD	9,522,000,000.00	7,322,869.16
12.07.2023	TWD	USD	432,570,000.00	13,884,003.08
12.07.2023	USD	CHF	53,703.83	48,000.00
12.07.2023	USD	CHF	7,915,819.66	7,200,000.00
12.07.2023	USD	CHF	132,661,173.59	119,143,000.00
12.07.2023	USD	CHF	7,397,728.54	6,643,900.00
12.07.2023	USD	CHF	1,306,254.05	1,170,000.00
12.07.2023	USD	CHF	1,281,060.11	1,145,000.00
12.07.2023	USD	CHF	629,612.36	563,000.00
12.07.2023	USD	CNY	17,100,708.67	121,400,000.00
12.07.2023	USD	CZK	10,937.60	238,000.00
12.07.2023	USD	CZK	8,627,798.38	188,457,000.00
12.07.2023	USD	CZK	78,279.33	1,700,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	USD	EUR	1,093,215.00	1,000,000.00
12.07.2023	USD	EUR	717,071.28	668,000.00
12.07.2023	USD	EUR	421,305.49	386,000.00
12.07.2023	USD	EUR	485,387.46	444,000.00
12.07.2023	USD	EUR	357,481.31	327,000.00
12.07.2023	USD	EUR	246,071,752.50	226,065,000.00
12.07.2023	USD	EUR	2,073,783.50	1,900,000.00
12.07.2023	USD	EUR	2,690,587.50	2,500,000.00
12.07.2023	USD	EUR	59,773,455.15	55,950,000.00
12.07.2023	USD	EUR	46,496,366.00	42,716,000.00
12.07.2023	USD	GBP	18,041,476.20	14,550,000.00
12.07.2023	USD	GBP	1,296,602.20	1,022,000.00
12.07.2023	USD	JPY	24,528,359.53	3,406,800,000.00
12.07.2023	USD	JPY	950,130.99	132,000,000.00
12.07.2023	USD	KRW	7,195,919.14	9,522,000,000.00
12.07.2023	USD	TWD	2,658,884.57	82,000,000.00
12.07.2023	USD	TWD	11,437,100.35	350,570,000.00
25.10.2023	CHF	USD	1,100,000.00	1,236,729.47
25.10.2023	CHF	USD	40,000.00	44,702.28
25.10.2023	CHF	USD	70,000.00	79,522.86
25.10.2023	CHF	USD	64,000.00	71,963.26
25.10.2023	CHF	USD	119,143,000.00	134,151,765.36
25.10.2023	CHF	USD	5,140,000.00	5,718,736.09
25.10.2023	CHF	USD	1,900,000.00	2,174,622.16
25.10.2023	CHF	USD	1,300,000.00	1,476,853.17
25.10.2023	CHF	USD	2,450,000.00	2,878,309.76
25.10.2023	CHF	USD	41,900.00	47,654.25
25.10.2023	CHF	USD	19,000.00	22,158.88
25.10.2023	CHF	USD	6,643,900.00	7,480,850.02
25.10.2023	CHF	USD	5,600.00	6,218.29
25.10.2023	CHF	USD	42,000.00	46,637.18
25.10.2023	CHF	USD	142,600.00	167,529.38
25.10.2023	CHF	USD	26,000.00	30,258.10
25.10.2023	CHF	USD	48,000.00	53,642.73
25.10.2023	CHF	USD	1,060,000.00	1,177,033.63
25.10.2023	CNY	USD	89,500,000.00	12,210,928.44
25.10.2023	CNY	USD	17,900,000.00	2,459,976.59
25.10.2023	CZK	USD	188,457,000.00	8,593,582.60
25.10.2023	CZK	USD	1,600,000.00	73,436.15
25.10.2023	CZK	USD	3,540,000.00	166,536.32
25.10.2023	CZK	USD	830,000.00	38,262.79
25.10.2023	CZK	USD	1,780,000.00	78,022.97
25.10.2023	CZK	USD	290,000.00	12,953.08
25.10.2023	CZK	USD	2,700,000.00	120,577.19
25.10.2023	CZK	USD	5,800,000.00	249,076.00
25.10.2023	CZK	USD	1,100,000.00	47,038.58
25.10.2023	CZK	USD	1,000,000.00	43,576.26
25.10.2023	EUR	USD	3,700,000.00	3,887,086.80
25.10.2023	EUR	USD	1,800,000.00	1,935,295.92
25.10.2023	EUR	USD	42,716,000.00	46,744,375.10
25.10.2023	EUR	USD	1,500,000.00	1,638,238.50

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	EUR	USD	620,000.00	670,349.58
25.10.2023	EUR	USD	200,000.00	222,550.40
25.10.2023	EUR	USD	450,000.00	474,783.30
25.10.2023	EUR	USD	830,000.00	918,770.16
25.10.2023	EUR	USD	200,000.00	213,805.00
25.10.2023	EUR	USD	2,500,000.00	2,703,022.50
25.10.2023	EUR	USD	2,300,000.00	2,539,940.60
25.10.2023	EUR	USD	645,000.00	728,074.71
25.10.2023	EUR	USD	360,000.00	387,059.18
25.10.2023	EUR	USD	30,000.00	33,208.56
25.10.2023	EUR	USD	62,350,000.00	65,698,195.00
25.10.2023	EUR	USD	930,000.00	994,193.25
25.10.2023	EUR	USD	47,000.00	50,916.46
25.10.2023	EUR	USD	226,065,000.00	247,384,285.89
25.10.2023	EUR	USD	900,000.00	996,256.80
25.10.2023	EUR	USD	1,000,000.00	1,076,828.00
25.10.2023	EUR	USD	120,000.00	126,608.88
25.10.2023	GBP	USD	930,000.00	1,180,120.71
25.10.2023	GBP	USD	13,312,000.00	16,115,507.20
25.10.2023	GBP	USD	1,000,000.00	1,273,227.00
25.10.2023	JPY	USD	1,064,800,000.00	7,108,618.73
25.10.2023	JPY	USD	89,000,000.00	620,786.65
25.10.2023	JPY	USD	205,000,000.00	1,471,096.99
25.10.2023	JPY	USD	2,180,000,000.00	14,876,904.23
25.10.2023	KRW	USD	3,060,000,000.00	2,312,837.76
25.10.2023	KRW	USD	6,462,000,000.00	4,760,676.90
25.10.2023	TWD	USD	306,270,000.00	9,455,696.20
25.10.2023	TWD	USD	50,300,000.00	1,579,724.25
25.10.2023	TWD	USD	76,000,000.00	2,394,077.81
25.10.2023	USD	CHF	109,801.91	100,000.00
25.10.2023	USD	CHF	675,845.95	590,000.00
25.10.2023	USD	CHF	28,408.44	24,800.00
25.10.2023	USD	CHF	7,401,201.60	6,652,200.00
25.10.2023	USD	CHF	38,620.65	35,000.00
25.10.2023	USD	CHF	1,866,632.41	1,700,000.00
25.10.2023	USD	CHF	8,116,727.78	7,210,000.00
25.10.2023	USD	CHF	25,358.56	22,000.00
25.10.2023	USD	CHF	1,498,460.62	1,300,000.00
25.10.2023	USD	CHF	156,573.22	137,000.00
25.10.2023	USD	CHF	708,786.00	650,000.00
25.10.2023	USD	CHF	1,023,986.89	880,000.00
25.10.2023	USD	CHF	1,544,825.88	1,400,000.00
25.10.2023	USD	CHF	68,274.30	60,000.00
25.10.2023	USD	CHF	32,713.20	30,000.00
25.10.2023	USD	CHF	120,588,562.53	108,385,000.00
25.10.2023	USD	CHF	2,048,228.96	1,800,000.00
25.10.2023	USD	CHF	1,632,546.45	1,400,000.00
25.10.2023	USD	CHF	2,140,242.19	1,900,000.00
25.10.2023	USD	CHF	1,010,984.52	890,000.00
25.10.2023	USD	CHF	1,956,034.71	1,720,000.00
25.10.2023	USD	CHF	2,685,744.98	2,350,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	USD	CNY	14,930,633.03	107,400,000.00
25.10.2023	USD	CZK	8,474,904.72	198,767,000.00
25.10.2023	USD	CZK	34,781.21	770,000.00
25.10.2023	USD	CZK	7,326.04	160,000.00
25.10.2023	USD	CZK	45,223.84	1,000,000.00
25.10.2023	USD	CZK	146,902.66	3,250,000.00
25.10.2023	USD	CZK	60,669.28	1,400,000.00
25.10.2023	USD	CZK	75,385.76	1,750,000.00
25.10.2023	USD	EUR	58,665,856.48	53,620,000.00
25.10.2023	USD	EUR	4,235,104.00	4,000,000.00
25.10.2023	USD	EUR	2,539,609.40	2,300,000.00
25.10.2023	USD	EUR	430,204.71	390,000.00
25.10.2023	USD	EUR	907,322.36	860,000.00
25.10.2023	USD	EUR	4,313,640.95	3,950,000.00
25.10.2023	USD	EUR	7,449,103.20	6,600,000.00
25.10.2023	USD	EUR	819,045.75	750,000.00
25.10.2023	USD	EUR	390,318.92	370,000.00
25.10.2023	USD	EUR	3,390,256.10	3,100,000.00
25.10.2023	USD	EUR	1,050,516.00	1,000,000.00
25.10.2023	USD	EUR	2,206,178.00	2,000,000.00
25.10.2023	USD	EUR	214,211,941.50	203,295,000.00
25.10.2023	USD	EUR	166,231.91	152,000.00
25.10.2023	USD	EUR	972,999.90	900,000.00
25.10.2023	USD	EUR	1,793,357.20	1,700,000.00
25.10.2023	USD	EUR	44,093,130.20	41,846,000.00
25.10.2023	USD	EUR	386,462.30	350,000.00
25.10.2023	USD	EUR	136,567.08	130,000.00
25.10.2023	USD	EUR	4,450,432.00	4,000,000.00
25.10.2023	USD	EUR	17,528,563.60	16,300,000.00
25.10.2023	USD	EUR	161,509.80	150,000.00
25.10.2023	USD	EUR	753,712.40	700,000.00
25.10.2023	USD	EUR	848,012.80	800,000.00
25.10.2023	USD	GBP	18,641,002.88	14,662,000.00
25.10.2023	USD	GBP	731,781.94	580,000.00
25.10.2023	USD	JPY	24,906,493.49	3,538,800,000.00
25.10.2023	USD	KRW	7,359,089.89	9,522,000,000.00
25.10.2023	USD	TWD	13,953,420.86	432,570,000.00
24.01.2024	CHF	USD	114,000.00	134,035.65
24.01.2024	CHF	USD	1,806,000.00	2,030,737.68
24.01.2024	CHF	USD	102,000.00	118,000.93
24.01.2024	CHF	USD	1,300,000.00	1,452,239.74
24.01.2024	CHF	USD	1,200,000.00	1,388,246.18
24.01.2024	CHF	USD	260,000.00	299,114.96
24.01.2024	CHF	USD	4,890,000.00	5,658,412.40
24.01.2024	CHF	USD	410,000.00	482,364.29
24.01.2024	CHF	USD	860,000.00	982,733.60
24.01.2024	CHF	USD	85,000.00	97,130.65
24.01.2024	CHF	USD	27,000.00	31,765.45
24.01.2024	CHF	USD	1,440,000.00	1,640,315.31
24.01.2024	CHF	USD	83,000.00	92,719.92
24.01.2024	CHF	USD	108,385,000.00	121,864,149.89

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.01.2024	CHF	USD	116,700.00	131,222.09
24.01.2024	CHF	USD	730,000.00	858,843.74
24.01.2024	CHF	USD	17,000.00	19,557.52
24.01.2024	CHF	USD	1,370,000.00	1,610,779.29
24.01.2024	CHF	USD	6,652,200.00	7,479,491.61
24.01.2024	CHF	USD	619,000.00	705,107.76
24.01.2024	CNY	USD	79,000,000.00	10,987,024.19
24.01.2024	CNY	USD	22,500,000.00	3,135,566.86
24.01.2024	CZK	USD	1,140,000.00	50,419.09
24.01.2024	CZK	USD	198,767,000.00	8,463,869.46
24.01.2024	CZK	USD	2,190,000.00	95,943.14
24.01.2024	CZK	USD	2,200,000.00	98,672.42
24.01.2024	CZK	USD	3,500,000.00	154,770.83
24.01.2024	CZK	USD	650,000.00	28,816.55
24.01.2024	CZK	USD	3,140,000.00	136,318.65
24.01.2024	CZK	USD	2,520,000.00	112,289.50
24.01.2024	CZK	USD	2,800,000.00	124,519.25
24.01.2024	CZK	USD	660,000.00	29,423.19
24.01.2024	EUR	USD	3,640,000.00	3,979,593.80
24.01.2024	EUR	USD	400,000.00	438,495.60
24.01.2024	EUR	USD	660,000.00	710,627.28
24.01.2024	EUR	USD	1,450,000.00	1,571,755.05
24.01.2024	EUR	USD	270,000.00	289,620.36
24.01.2024	EUR	USD	1,900,000.00	2,082,854.10
24.01.2024	EUR	USD	140,000.00	151,755.66
24.01.2024	EUR	USD	203,295,000.00	215,187,350.91
24.01.2024	EUR	USD	510,000.00	559,467.45
24.01.2024	EUR	USD	104,000.00	114,087.48
24.01.2024	EUR	USD	1,000,000.00	1,097,385.00
24.01.2024	EUR	USD	720,000.00	788,742.00
24.01.2024	EUR	USD	2,383,000.00	2,569,946.35
24.01.2024	EUR	USD	41,846,000.00	44,293,907.31
24.01.2024	EUR	USD	730,000.00	796,791.35
24.01.2024	EUR	USD	4,980,000.00	5,538,287.88
24.01.2024	EUR	USD	100,000.00	109,547.50
24.01.2024	EUR	USD	2,070,000.00	2,220,422.76
24.01.2024	EUR	USD	3,200,000.00	3,415,964.80
24.01.2024	EUR	USD	580,000.00	634,111.10
24.01.2024	EUR	USD	609,000.00	656,776.05
24.01.2024	EUR	USD	518,000.00	568,245.48
24.01.2024	EUR	USD	3,600,000.00	3,929,382.00
24.01.2024	EUR	USD	64,670,000.00	70,457,965.00
24.01.2024	GBP	USD	5,440,000.00	6,929,792.96
24.01.2024	GBP	USD	14,662,000.00	18,604,611.80
24.01.2024	GBP	USD	1,030,000.00	1,258,349.97
24.01.2024	JPY	USD	1,440,000,000.00	9,906,411.11
24.01.2024	JPY	USD	110,000,000.00	749,189.56
24.01.2024	JPY	USD	280,000,000.00	1,968,397.26
24.01.2024	JPY	USD	263,000,000.00	1,857,754.89
24.01.2024	JPY	USD	1,130,000,000.00	7,775,747.39
24.01.2024	JPY	USD	160,000,000.00	1,084,420.08

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.01.2024	KRW	USD	5,262,000,000.00	3,933,058.77
24.01.2024	KRW	USD	1,200,000,000.00	911,923.40
24.01.2024	TWD	USD	299,770,000.00	9,518,012.99
24.01.2024	TWD	USD	38,000,000.00	1,212,894.99
24.01.2024	TWD	USD	47,000,000.00	1,511,399.81
24.01.2024	USD	CHF	134,606.55	119,000.00
24.01.2024	USD	CHF	1,360,240.06	1,150,000.00
24.01.2024	USD	CHF	182,781.94	160,000.00
24.01.2024	USD	CHF	28,559.68	25,000.00
24.01.2024	USD	CHF	43,764.25	37,000.00
24.01.2024	USD	CHF	64,908.98	58,000.00
24.01.2024	USD	CHF	546,721.95	480,000.00
24.01.2024	USD	CHF	5,778,475.29	5,140,000.00
24.01.2024	USD	CHF	2,026,621.03	1,710,000.00
24.01.2024	USD	CHF	82,961.09	70,000.00
24.01.2024	USD	CHF	1,294,822.17	1,157,000.00
24.01.2024	USD	CHF	11,002.52	9,400.00
24.01.2024	USD	CHF	187,276.88	160,000.00
24.01.2024	USD	CHF	127,985,644.83	110,554,000.00
24.01.2024	USD	CHF	8,679,671.22	7,497,500.00
24.01.2024	USD	CHF	2,420,655.66	2,140,000.00
24.01.2024	USD	CNY	1,681,804.78	12,000,000.00
24.01.2024	USD	CNY	12,264,010.30	89,500,000.00
24.01.2024	USD	CZK	9,205,844.31	209,247,000.00
24.01.2024	USD	CZK	74,178.94	1,650,000.00
24.01.2024	USD	CZK	126,171.79	2,930,000.00
24.01.2024	USD	CZK	65,190.17	1,510,000.00
24.01.2024	USD	CZK	4,400.13	100,000.00
24.01.2024	USD	CZK	95,314.75	2,130,000.00
24.01.2024	USD	EUR	65,988,870.70	62,350,000.00
24.01.2024	USD	EUR	1,617,465.00	1,500,000.00
24.01.2024	USD	EUR	668,646.01	610,000.00
24.01.2024	USD	EUR	4,055,933.80	3,800,000.00
24.01.2024	USD	EUR	226,594,989.60	208,038,000.00
24.01.2024	USD	EUR	1,412,308.58	1,270,000.00
24.01.2024	USD	EUR	822,898.73	772,000.00
24.01.2024	USD	EUR	2,743,337.50	2,500,000.00
24.01.2024	USD	EUR	1,387,354.88	1,280,000.00
24.01.2024	USD	EUR	910,788.05	830,000.00
24.01.2024	USD	EUR	1,055,079.76	980,000.00
24.01.2024	USD	EUR	409,112.56	380,000.00
24.01.2024	USD	EUR	7,536,012.15	6,870,000.00
24.01.2024	USD	EUR	1,063,993.97	970,000.00
24.01.2024	USD	EUR	441,485.44	397,000.00
24.01.2024	USD	EUR	1,547,658.95	1,450,000.00
24.01.2024	USD	EUR	2,037,886.80	1,900,000.00
24.01.2024	USD	EUR	2,142,521.31	2,010,000.00
24.01.2024	USD	EUR	45,166,945.60	41,468,000.00
24.01.2024	USD	GBP	16,123,840.51	13,312,000.00
24.01.2024	USD	GBP	1,262,496.75	1,030,000.00
24.01.2024	USD	GBP	8,574,079.29	6,790,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.01.2024	USD	JPY	13,589,448.77	2,009,200,000.00
24.01.2024	USD	JPY	7,215,571.63	1,064,800,000.00
24.01.2024	USD	JPY	2,117,023.87	309,000,000.00
24.01.2024	USD	KRW	4,783,265.23	6,462,000,000.00
24.01.2024	USD	TWD	10,982,553.09	353,770,000.00
24.01.2024	USD	TWD	995,136.67	31,000,000.00
08.02.2024	USD	EUR	2,145,170.00	2,000,000.00
22.02.2024	USD	EUR	1,184,144.50	1,100,000.00
29.02.2024	USD	EUR	1,301,994.00	1,200,000.00
05.04.2024	USD	EUR	215,255.00	200,000.00
12.04.2024	USD	EUR	1,627,672.50	1,500,000.00
17.04.2024	CHF	USD	380,000.00	431,568.07
17.04.2024	CHF	USD	42,000.00	48,273.86
17.04.2024	CHF	USD	660,000.00	752,960.50
17.04.2024	CHF	USD	41,000.00	46,774.82
17.04.2024	CHF	USD	276,000.00	312,464.62
17.04.2024	CHF	USD	97,500.00	111,461.69
17.04.2024	CHF	USD	531,000.00	586,656.71
17.04.2024	CHF	USD	72,000.00	83,259.04
17.04.2024	CHF	USD	1,490,000.00	1,703,363.29
17.04.2024	CHF	USD	550,000.00	627,939.90
17.04.2024	CHF	USD	1,250,000.00	1,459,438.13
17.04.2024	CHF	USD	1,460,000.00	1,629,429.73
17.04.2024	CHF	USD	5,131,000.00	5,682,170.54
17.04.2024	CHF	USD	980,000.00	1,133,247.99
17.04.2024	CHF	USD	60,000.00	66,340.20
17.04.2024	CHF	USD	7,497,500.00	8,758,413.80
17.04.2024	CHF	USD	146,500.00	171,046.15
17.04.2024	CHF	USD	107,000.00	119,417.11
17.04.2024	CHF	USD	110,554,000.00	129,146,739.50
17.04.2024	CHF	USD	620,000.00	712,614.19
17.04.2024	CHF	USD	65,000.00	74,211.08
17.04.2024	CNY	USD	6,430,000.00	893,587.36
17.04.2024	CNY	USD	72,570,000.00	10,022,788.48
17.04.2024	CZK	USD	2,900,000.00	124,286.09
17.04.2024	CZK	USD	3,100,000.00	134,498.97
17.04.2024	CZK	USD	1,300,000.00	54,921.70
17.04.2024	CZK	USD	2,300,000.00	98,655.49
17.04.2024	CZK	USD	209,247,000.00	9,191,802.53
17.04.2024	CZK	USD	880,000.00	37,630.87
17.04.2024	CZK	USD	2,500,000.00	107,994.78
17.04.2024	CZK	USD	1,480,000.00	63,044.60
17.04.2024	EUR	USD	160,000.00	172,647.68
17.04.2024	EUR	USD	208,038,000.00	227,404,465.46
17.04.2024	EUR	USD	50,000.00	54,268.25
17.04.2024	EUR	USD	2,300,000.00	2,474,335.40
17.04.2024	EUR	USD	2,000,000.00	2,189,050.00
17.04.2024	EUR	USD	380,000.00	408,803.24
17.04.2024	EUR	USD	606,000.00	656,607.06
17.04.2024	EUR	USD	220,000.00	239,181.58
17.04.2024	EUR	USD	2,900,000.00	3,174,122.50

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
17.04.2024	EUR	USD	1,560,000.00	1,704,332.76
17.04.2024	EUR	USD	480,000.00	520,696.80
17.04.2024	EUR	USD	480,000.00	525,372.00
17.04.2024	EUR	USD	2,700,000.00	2,925,477.00
17.04.2024	EUR	USD	1,200,000.00	1,304,626.80
17.04.2024	EUR	USD	152,000.00	164,140.70
17.04.2024	EUR	USD	50,960,000.00	55,342,560.00
17.04.2024	EUR	USD	14,900,000.00	16,248,003.00
17.04.2024	EUR	USD	600,000.00	647,428.80
17.04.2024	EUR	USD	915,000.00	992,578.28
17.04.2024	EUR	USD	41,468,000.00	45,328,297.59
17.04.2024	GBP	USD	15,061,000.00	19,119,939.50
17.04.2024	GBP	USD	570,000.00	725,509.11
17.04.2024	JPY	USD	117,000,000.00	802,026.85
17.04.2024	JPY	USD	72,000,000.00	481,681.94
17.04.2024	JPY	USD	139,800,000.00	920,584.75
17.04.2024	JPY	USD	110,000,000.00	740,782.79
17.04.2024	JPY	USD	2,009,200,000.00	13,770,237.03
17.04.2024	JPY	USD	346,000,000.00	2,287,550.16
17.04.2024	KRW	USD	5,262,000,000.00	3,910,232.59
17.04.2024	TWD	USD	262,770,000.00	8,217,468.81
17.04.2024	TWD	USD	100,000,000.00	3,161,655.44
17.04.2024	USD	CHF	5,707,576.02	4,890,000.00
17.04.2024	USD	CHF	208,836.81	180,000.00
17.04.2024	USD	CHF	1,326,742.37	1,200,000.00
17.04.2024	USD	CHF	8,564,784.05	7,734,000.00
17.04.2024	USD	CHF	129,169,435.22	116,640,000.00
17.04.2024	USD	CHF	193,754.15	167,000.00
17.04.2024	USD	CHF	853,537.59	772,000.00
17.04.2024	USD	CHF	220,952.73	200,000.00
17.04.2024	USD	CHF	217,638.44	197,000.00
17.04.2024	USD	CHF	34,528.04	30,500.00
17.04.2024	USD	CNY	11,047,379.69	79,000,000.00
17.04.2024	USD	CZK	60,244.76	1,400,000.00
17.04.2024	USD	CZK	9,439,301.05	220,257,000.00
17.04.2024	USD	CZK	31,111.45	710,000.00
17.04.2024	USD	CZK	25,881.22	600,000.00
17.04.2024	USD	CZK	31,428.46	740,000.00
17.04.2024	USD	EUR	231,981,546.00	213,611,000.00
17.04.2024	USD	EUR	774,505.44	720,000.00
17.04.2024	USD	EUR	2,253,409.60	2,080,000.00
17.04.2024	USD	EUR	1,039,078.23	965,000.00
17.04.2024	USD	EUR	726,659.82	667,000.00
17.04.2024	USD	EUR	229,399.59	210,000.00
17.04.2024	USD	EUR	1,845,035.50	1,700,000.00
17.04.2024	USD	EUR	47,357,202.00	43,607,000.00
17.04.2024	USD	EUR	70,688,125.53	64,670,000.00
17.04.2024	USD	EUR	105,676.17	97,000.00
17.04.2024	USD	EUR	88,294.73	82,000.00
17.04.2024	USD	EUR	2,121,309.45	1,950,000.00
17.04.2024	USD	EUR	1,867,968.09	1,710,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
17.04.2024	USD	GBP	394,607.25	314,000.00
17.04.2024	USD	GBP	18,609,714.18	14,662,000.00
17.04.2024	USD	GBP	820,200.17	655,000.00
17.04.2024	USD	JPY	1,410,962.73	214,000,000.00
17.04.2024	USD	JPY	17,111,876.12	2,580,000,000.00
17.04.2024	USD	KRW	3,949,294.13	5,262,000,000.00
17.04.2024	USD	TWD	9,608,758.12	299,770,000.00
17.04.2024	USD	TWD	444,585.58	14,000,000.00
17.04.2024	USD	TWD	1,582,462.44	49,000,000.00
16.05.2024	USD	EUR	1,836,824.50	1,700,000.00

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 23	15.12.2023	112	112
EURO STOXX 50 JUN 23	16.06.2023	121	121
EURO STOXX 50 MAR 24	15.03.2024	124	124
EURO STOXX 50 SEP 23	15.09.2023	121	121
US 10yr Note DEC 23	29.12.2023	71	71
US 10yr Note JUN 24	28.06.2024	72	72
US 10yr Note MAR 24	28.03.2024	73	73
US 10yr Note SEP 23	29.09.2023	70	70

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 MAR 24	15.03.2024	244	244
Mini S&P 500 DEC 23	15.12.2023	303	303
Mini S&P 500 JUN 23	16.06.2023	179	179
Mini S&P 500 MAR 24	15.03.2024	230	230
Mini S&P 500 SEP 23	15.09.2023	281	281
MSCI EM Asia DEC 23	18.12.2023	246	246
MSCI EM Asia JUN 23	19.06.2023	233	233
MSCI EM Asia MAR 24	18.03.2024	70	70
MSCI EM Asia SEP 23	18.09.2023	248	248
TOPIX DEC 23	08.12.2023	31	31
TOPIX JUN 23	09.06.2023	30	30
TOPIX MAR 24	08.03.2024	26	26
TOPIX SEP 23	08.09.2023	36	36
US 2yr Note DEC 23	04.01.2024	123	123
US 2yr Note JUN 24	03.07.2024	122	122
US 2yr Note MAR 24	03.04.2024	118	118

Description	Maturity	Purchases/Contracts	Sales/Contracts
US 2yr Note SEP 23	04.10.2023	123	123

Transactions in exposure-decreasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4330 P 14 Mar 24	15.03.2024	36	36
SPX 4700 C 14 Mar 24	15.03.2024	18	18

Transactions in exposure-increasing derivatives during the period under review

Options

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

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

LGT CP Alpha Indexing Fund UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	31.05.2024	31.05.2023	31.05.2022
Net asset value (CHF) B	104,894	n.a.	n.a.
Units outstanding at the end of the period (CHF) B	100	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) B	1,048.94	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) B	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) B	4.89% ¹	n.a.	n.a.
Net asset value (CHF) I1	105,431	n.a.	n.a.
Units outstanding at the end of the period (CHF) I1	100	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) I1	1,054.31	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) I1	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) I1	5.43% ¹	n.a.	n.a.
Net asset value (CHF) IM ³	13,315,434	13,244,422	14,470,434
Units outstanding at the end of the period (CHF) IM	9,967	10,503	11,014
Net asset value per unit at the end of the period (CHF) IM	1,335.95	1,261.06	1,313.82
Net asset value per unit at the beginning of the period (CHF) IM	1,261.06	1,313.82	1,436.93
Percent change in asset value vs previous year (CHF) IM	5.94%	-4.02%	-8.57%
Net asset value (USD) PB	4,325,209	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	3,952	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	1,094.32	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	9.43% ¹	n.a.	n.a.
Net asset value (CHF) PB	146,638,535	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	138,911	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	1,055.63	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	5.56% ¹	n.a.	n.a.
Net asset value (EUR) PB	31,212,534	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	29,069	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	1,073.75	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	7.38% ¹	n.a.	n.a.

	1 year	2 years	3 years
Cumulative performance of fund in percent (CHF) B	4.89% ¹	n.a.	n.a.
Cumulative performance of benchmark in percent ²	8.50% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

² Pictet LPP 40 Plus (CHF)

³ The sub-funds of LGT CP Multi-Assets SICAV were launched on 31 May 2023 as master UCITS for the management of LGT Capital Partners' multi-asset strategies. This report contains sections, in particular the 3-year comparison, which relate in part to the share classes of the sub-funds of LGT Multi-Assets SICAV the predecessor of LGT CP Multi-Assets SICAV, which followed the same investment strategy and were converted into feeder UCITS of the sub-funds of LGT CP Multi-Assets SICAV on 31 May 2023.

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:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (CHF) B	1.96% ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) I1	2.27% ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) IM ³	5.29%	-16.35%	6.41%
Percent change in asset value vs previous year (USD) PB	6.14% ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	2.34% ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	4.32% ¹	n.a.	n.a.
	1 year	2 years	3 years
Cumulative performance of fund in percent (CHF) B	1.96%	n.a.	n.a.
Cumulative performance of benchmark in percent ²	7.45%	n.a.	n.a.

¹ Since launching 31.05.2023

² Pictet LPP 40 Plus (CHF)

³ The sub-funds of LGT CP Multi-Assets SICAV were launched on 31 May 2023 as master UCITS for the management of LGT Capital Partners' multi-asset strategies. This report contains sections, in particular the 3-year comparison, which relate in part to the share classes of the sub-funds of LGT Multi-Assets SICAV the predecessor of LGT CP Multi-Assets SICAV, which followed the same investment strategy and were converted into feeder UCITS of the sub-funds of LGT CP Multi-Assets SICAV on 31 May 2023.

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 31.05.2024

	31.05.2024
Assets	CHF
Bank balance	
Current account balance	4,626,584.81
Transferable securities	
Bonds, convertible bonds, warrant bonds	2,958,751.87
Investment fund units	165,576,046.53
Other transferable securities and book-entry securities	21,837,948.85
Derivative financial instruments	-392,132.48
Other assets	100,495.25
Total assets	194,707,694.83
Liabilities	-91,270.67
Net assets	194,616,424.16

Statement of income for the period from 01.06.2023 to 31.05.2024

	31.05.2024
Earnings	CHF
Earnings from cash in banks	138,762.32
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	216,784.24
Units of other investment undertakings	225,353.37
Other earnings	42.46
Buying into current earnings with the issue of units	-1,150.92
Total earnings	579,791.47
	31.05.2024
Expenses	CHF
Ongoing remuneration as specified by internal regulations	810,582.56
thereof management fees	522,539.94
thereof depositary fees	66,532.00
thereof other remuneration as specified by internal regulations	221,510.62
Other expenses	61,886.62
Adjustment of current earnings with the redemption of units	-31,466.28
Total expenses	841,002.90
Net earnings	-261,211.43
Capital gains and capital losses realized	-982,117.83
Profit or loss realized	-1,243,329.26
Capital gains and capital losses not realized	12,247,095.04
Net profit / loss	11,003,765.78

Distribution of profit

	31.05.2024
	CHF
Net earnings of the period	-261,211.43
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	-261,211.43
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-261,211.43
Balance carried forward into new year	0.00

Change in net assets

	31.05.2024
	CHF
Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	183,612,658.38
Net profit / loss	11,003,765.78
Net assets at the end of the period under review	194,616,424.16

Changes in the number of units outstanding

	31.05.2024
	Number
LGT CP Alpha Indexing Fund (CHF) B	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	100.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	100.000

	31.05.2024
	Number
LGT CP Alpha Indexing Fund (CHF) I1	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	100.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	100.000

	31.05.2024
	Number
LGT CP Alpha Indexing Fund (CHF) IM	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	11,179.419
Number of units redeemed	-1,212.418
Number of units outstanding at the end of the period	9,967.001

31.05.2024
Number

LGT CP Alpha Indexing Fund (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	4,112.492
Number of units redeemed	-160.058
Number of units outstanding at the end of the period	3,952.434

31.05.2024
Number

LGT CP Alpha Indexing Fund (CHF) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	168,873.407
Number of units redeemed	-29,962.335
Number of units outstanding at the end of the period	138,911.072

31.05.2024
Number

LGT CP Alpha Indexing Fund (EUR) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	42,376.357
Number of units redeemed	-13,307.675
Number of units outstanding at the end of the period	29,068.682

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
USD							
US91282CHL81 4.6250 % USA	2023 - 25	0	8,800,000	5,500,000	3,300,000	2,958,751.87	1.52
Total Bonds, listed on an official stock exchange						2,958,751.87	1.52
Investment fund units							
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	3,895	3,895	0	0.00	0.00
IE00BDTM8695 LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		0	37,000	31,300	5,700	779,869.60	0.40
IE00BQ1YC623 LGT Dynamic Protection A USD		0	6,350	850	5,500	5,715,623.72	2.94
LU2614240534 LGT Dyn CB Fd IM USD		0	19,000	0	19,000	1,910,447.56	0.98
IE00BYZHS67 LGT Risk Pr Sub-Fd A USD		0	6,318	1,482	4,836	6,951,119.28	3.57
LI0026564646 LGT Select Bond High Yield (USD) IM		0	7,800	1,430	6,370	15,658,116.88	8.05
LI0225414825 LGT Select Cat Bond (USD) IM		0	2,550	1,200	1,350	1,890,521.95	0.97
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	6,300	0	6,300	5,962,958.08	3.06
IE00BYVTJV78 LGT Sustainable Quality Eq Hdq Sub-Fd B (USD)		0	27,950	8,880	19,070	34,295,887.62	17.62
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	10,600	3,340	7,260	8,454,961.47	4.34
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	29,700	10,800	18,900	22,359,985.26	11.49
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	36,500	31,900	4,600	4,736,229.82	2.43
LU0376447149 Ut BGF Swiss Opp D2		0	13,610	2,910	10,700	7,385,782.00	3.80
IE00BMDX0K95 Ut CSIF FTSE Nareit A USD		0	119,700	79,700	40,000	3,843,487.96	1.97
IE00BMCDHQ56 Ut LGT EM Frontier LC Bond Sub-Fund A		0	4,150	0	4,150	4,230,961.53	2.17
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund A USD		0	9,750	1,750	8,000	6,829,421.56	3.51
CH0492224503 Ut Swi(CH)Idx Eq GT CHF		0	73,000	9,000	64,000	8,304,640.00	4.27

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
IE00BFMNHK08 Ut Xtra MSCI Eur 1C EUR		0	227,000	34,000	193,000	5,910,349.50	3.04
IE00BFMNPS42 Ut Xtra MSCI USA 1C USD		0	870,200	472,200	398,000	20,355,682.74	10.46
Total Investment fund units						165,576,046.53	85.08

Other securities and rights

Other securities and rights, listed on an official stock exchange

CHF

CH0429808832 ZKB Ct/Fd Bsk WFM		0	2,108	492	1,616	17,081,120.00	8.78
Total Other securities and rights, listed on an official stock exchange						17,081,120.00	8.78

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

USD

LU0991119412 SS Ct/LGT SEL ILO USD IM WFM		0	7,045	3,600	3,445	4,756,828.85	2.44
Total Other securities and rights, which are traded on another market open to the public						4,756,828.85	2.44

Total Securities						190,372,747.25	97.82
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Total Securities						190,372,747.25	97.82
Current account balance						4,626,584.81	2.38
Derivative financial instruments						-392,132.48	-0.20
Other assets						100,495.25	0.05
Total assets as of 31.05.2024						194,707,694.83	100.05
Liabilities						-91,270.67	-0.05
Net assets as of 31.05.2024						194,616,424.16	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in CHF ⁴	in % ⁴
EUR	Purchase	200,000.00	CHF	197,684.60	26.06.2024	LGT Bank AG	-2,272.20	0.00
EUR	Purchase	27,128,000.00	CHF	26,466,185.31	26.06.2024	LGT Bank AG	39,552.63	0.02
USD	Purchase	650,000.00	CHF	586,008.15	26.06.2024	LGT Bank AG	-1,730.95	0.00
USD	Purchase	1,000,000.00	CHF	905,174.00	26.06.2024	LGT Bank AG	-6,286.00	0.00
USD	Purchase	1,000,000.00	CHF	906,218.50	26.06.2024	LGT Bank AG	-7,330.50	0.00
USD	Purchase	47,000.00	CHF	42,827.39	26.06.2024	LGT Bank AG	-579.65	0.00
USD	Purchase	600,000.00	CHF	540,096.60	26.06.2024	LGT Bank AG	-763.80	0.00
USD	Purchase	3,635,000.00	CHF	3,258,034.14	26.06.2024	LGT Bank AG	9,423.74	0.00
USD	Purchase	14,000.00	CHF	12,757.79	26.06.2024	LGT Bank AG	-173.36	0.00
USD	Purchase	300,000.00	CHF	273,064.08	26.06.2024	LGT Bank AG	-3,397.68	0.00
USD	Purchase	400,000.00	CHF	364,847.56	26.06.2024	LGT Bank AG	-5,292.36	0.00
USD	Purchase	7,500,000.00	CHF	6,794,182.50	26.06.2024	LGT Bank AG	-52,522.50	-0.03
USD	Purchase	1,000,000.00	CHF	907,522.00	26.06.2024	LGT Bank AG	-8,634.00	0.00
CNY	Sale	11,100,000.00	CHF	1,379,308.20	26.06.2024	LGT Bank AG	3,330.00	0.00
EUR	Sale	6,230,000.00	CHF	6,079,209.08	26.06.2024	LGT Bank AG	-7,887.18	0.00
EUR	Sale	215,000.00	CHF	210,172.61	26.06.2024	LGT Bank AG	104.28	0.00
EUR	Sale	770,000.00	CHF	744,494.37	26.06.2024	LGT Bank AG	-7,843.37	0.00
EUR	Sale	350,000.00	CHF	342,291.95	26.06.2024	LGT Bank AG	320.25	0.00
EUR	Sale	186,000.00	CHF	180,676.01	26.06.2024	LGT Bank AG	-1,057.52	0.00
EUR	Sale	200,000.00	CHF	195,271.20	26.06.2024	LGT Bank AG	-141.20	0.00
GBP	Sale	2,170,000.00	CHF	2,467,600.96	26.06.2024	LGT Bank AG	-16,669.29	-0.01
JPY	Sale	437,000,000.00	CHF	2,608,938.07	26.06.2024	LGT Bank AG	97,062.07	0.05
USD	Sale	66,000.00	CHF	59,710.51	26.06.2024	LGT Bank AG	383.90	0.00
USD	Sale	36,400.00	CHF	32,764.33	26.06.2024	LGT Bank AG	44.81	0.00
USD	Sale	62,000.00	CHF	55,878.68	26.06.2024	LGT Bank AG	147.62	0.00
USD	Sale	1,000,000.00	CHF	911,189.00	26.06.2024	LGT Bank AG	12,301.00	0.01
USD	Sale	138,380,000.00	CHF	123,936,725.88	26.06.2024	LGT Bank AG	-451,395.56	-0.23
Total Forward exchange transactions							-411,306.82	-0.21

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in CHF	Market value in CHF ⁴	in % ⁴
MSCI EM Asia JUN 24	34	100.00	24.06.2024	EUREX	1,987,521.07	26,265.71	0.01
TOPIX JUN 24	24	10,000.00	14.06.2024	JPX	3,820,037.76	-7,091.37	0.00
Total					5,807,558.83	19,174.34	0.01
Total open derivative financial instruments at the end of the period under review						-392,132.48	-0.20

Transactions derivative financial instruments during the period under review

Forward exchange transactions

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

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	CHF	JPY	3,275,347.10	523,200,000.00
25.10.2023	CHF	KRW	1,039,334.44	1,513,300,000.00
25.10.2023	CHF	TWD	3,900,619.27	136,475,000.00
25.10.2023	CHF	USD	4,049,021.20	4,600,000.00
25.10.2023	CHF	USD	54,244.42	62,000.00
25.10.2023	CHF	USD	2,912,831.04	3,240,800.00
25.10.2023	CHF	USD	40,051.65	45,000.00
25.10.2023	CHF	USD	5,339,880.00	6,000,000.00
25.10.2023	CHF	USD	79,379.58	87,000.00
25.10.2023	CHF	USD	23,110.98	26,000.00
25.10.2023	CHF	USD	122,402,556.36	137,880,000.00
25.10.2023	CHF	USD	17,948.88	20,000.00
25.10.2023	CHF	USD	872,126.00	1,000,000.00
25.10.2023	CHF	USD	1,087,141.25	1,250,000.00
25.10.2023	CNY	CHF	16,900,000.00	2,073,630.00
25.10.2023	CNY	CHF	14,000,000.00	1,714,734.00
25.10.2023	EUR	CHF	700,000.00	668,740.10
25.10.2023	EUR	CHF	1,000,000.00	946,052.00
25.10.2023	EUR	CHF	355,000.00	337,705.11
25.10.2023	EUR	CHF	180,000.00	171,329.76
25.10.2023	EUR	CHF	34,085,000.00	33,098,614.19
25.10.2023	EUR	CHF	440,000.00	426,339.32
25.10.2023	EUR	CHF	530,000.00	507,469.06
25.10.2023	EUR	CHF	177,000.00	168,762.95
25.10.2023	EUR	CHF	3,850,000.00	3,647,105.00
25.10.2023	GBP	CHF	400,000.00	436,170.00
25.10.2023	GBP	CHF	1,170,000.00	1,273,779.00
25.10.2023	JPY	CHF	523,200,000.00	3,182,243.66
25.10.2023	KRW	CHF	1,150,000,000.00	773,950.00
25.10.2023	KRW	CHF	363,300,000.00	240,468.27
25.10.2023	TWD	CHF	89,325,000.00	2,477,730.79
25.10.2023	TWD	CHF	47,150,000.00	1,318,578.04
25.10.2023	USD	CHF	12,800.00	10,896.08
25.10.2023	USD	CHF	5,070,000.00	4,429,542.39
25.10.2023	USD	CHF	133,410,000.00	119,908,908.00
25.10.2023	USD	CHF	1,200,000.00	1,029,607.20
25.10.2023	USD	CHF	1,000,000.00	874,990.00
25.10.2023	USD	CHF	2,300,000.00	2,098,637.30
25.10.2023	USD	CHF	25,000.00	21,450.15
25.10.2023	USD	CHF	550,000.00	483,927.40
25.10.2023	USD	CHF	1,000,000.00	903,360.00
25.10.2023	USD	CHF	20,000.00	17,396.54
25.10.2023	USD	CHF	1,000,000.00	889,015.00
25.10.2023	USD	CHF	16,000.00	13,724.90
25.10.2023	USD	CHF	3,345,000.00	2,970,068.99
25.10.2023	USD	CHF	62,000.00	55,114.28
25.10.2023	USD	CHF	3,200,000.00	2,936,483.20
25.10.2023	USD	CHF	2,000,000.00	1,795,766.00
24.01.2024	CHF	CNY	2,060,836.70	16,900,000.00
24.01.2024	CHF	EUR	92,814.90	100,000.00
24.01.2024	CHF	EUR	617,997.09	655,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.01.2024	CHF	EUR	379,594.44	400,000.00
24.01.2024	CHF	EUR	720,582.57	765,000.00
24.01.2024	CHF	EUR	574,294.20	600,000.00
24.01.2024	CHF	EUR	1,129,664.40	1,200,000.00
24.01.2024	CHF	EUR	3,625,806.80	3,850,000.00
24.01.2024	CHF	EUR	178,964.23	190,000.00
24.01.2024	CHF	EUR	262,712.52	280,000.00
24.01.2024	CHF	EUR	24,947,986.00	26,597,000.00
24.01.2024	CHF	GBP	1,261,352.43	1,170,000.00
24.01.2024	CHF	KRW	239,229.42	363,300,000.00
24.01.2024	CHF	TWD	2,464,332.04	89,325,000.00
24.01.2024	CHF	USD	850,697.10	1,000,000.00
24.01.2024	CHF	USD	1,103,937.90	1,300,000.00
24.01.2024	CHF	USD	873,822.70	1,000,000.00
24.01.2024	CHF	USD	851,396.50	1,000,000.00
24.01.2024	CHF	USD	896,178.70	1,000,000.00
24.01.2024	CHF	USD	118,653,786.72	133,410,000.00
24.01.2024	CHF	USD	872,061.00	1,000,000.00
24.01.2024	CHF	USD	869,511.00	1,000,000.00
24.01.2024	CHF	USD	875,334.00	1,000,000.00
24.01.2024	CHF	USD	2,942,245.52	3,412,800.00
24.01.2024	CHF	USD	854,973.50	1,000,000.00
24.01.2024	CHF	USD	31,434.59	35,000.00
24.01.2024	CHF	USD	846,702.30	1,000,000.00
24.01.2024	CNY	CHF	16,900,000.00	2,017,184.00
24.01.2024	EUR	CHF	29,217,000.00	27,519,258.56
24.01.2024	EUR	CHF	3,750,000.00	3,515,671.50
24.01.2024	EUR	CHF	525,000.00	505,367.10
24.01.2024	EUR	CHF	400,000.00	375,352.40
24.01.2024	EUR	CHF	545,000.00	513,737.71
24.01.2024	EUR	CHF	200,000.00	190,512.60
24.01.2024	GBP	CHF	1,170,000.00	1,276,503.46
24.01.2024	KRW	CHF	363,300,000.00	232,799.01
24.01.2024	TWD	CHF	16,000,000.00	438,610.24
24.01.2024	TWD	CHF	73,325,000.00	1,999,712.07
24.01.2024	USD	CHF	1,000,000.00	872,897.00
24.01.2024	USD	CHF	31,000.00	26,042.14
24.01.2024	USD	CHF	45,000.00	39,246.26
24.01.2024	USD	CHF	64,000.00	56,667.52
24.01.2024	USD	CHF	21,000.00	18,325.00
24.01.2024	USD	CHF	134,510,000.00	115,893,816.00
24.01.2024	USD	CHF	600,000.00	534,106.08
24.01.2024	USD	CHF	1,500,000.00	1,304,278.50
24.01.2024	USD	CHF	1,000,000.00	872,229.00
24.01.2024	USD	CHF	3,240,800.00	2,882,717.53
24.01.2024	USD	CHF	1,000,000.00	887,534.00
24.01.2024	USD	CHF	2,000,000.00	1,767,470.00
24.01.2024	USD	CHF	500,000.00	449,124.50
24.01.2024	USD	CHF	600,000.00	504,041.40
24.01.2024	USD	CHF	1,000,000.00	877,564.00
24.01.2024	USD	CHF	46,000.00	39,732.33

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
17.04.2024	CHF	CNY	2,010,626.80	16,900,000.00
17.04.2024	CHF	EUR	205,307.27	216,000.00
17.04.2024	CHF	EUR	26,590,865.60	27,128,000.00
17.04.2024	CHF	EUR	190,087.40	200,000.00
17.04.2024	CHF	EUR	263,979.92	282,000.00
17.04.2024	CHF	EUR	142,277.55	150,000.00
17.04.2024	CHF	EUR	329,316.43	344,000.00
17.04.2024	CHF	EUR	3,104,166.73	3,330,000.00
17.04.2024	CHF	EUR	2,714,687.10	2,900,000.00
17.04.2024	CHF	GBP	1,091,718.00	1,000,000.00
17.04.2024	CHF	GBP	1,265,572.39	1,170,000.00
17.04.2024	CHF	JPY	2,355,424.82	397,000,000.00
17.04.2024	CHF	JPY	237,362.40	40,000,000.00
17.04.2024	CHF	TWD	360,089.57	12,900,000.00
17.04.2024	CHF	TWD	2,000,114.62	73,325,000.00
17.04.2024	CHF	USD	613,851.00	700,000.00
17.04.2024	CHF	USD	45,377.22	53,000.00
17.04.2024	CHF	USD	116,770,337.84	136,760,000.00
17.04.2024	CHF	USD	603,048.60	700,000.00
17.04.2024	CHF	USD	3,282,875.37	3,635,000.00
17.04.2024	CHF	USD	744,192.00	850,000.00
17.04.2024	CHF	USD	1,435,582.40	1,600,000.00
17.04.2024	CHF	USD	2,615,893.43	2,970,000.00
17.04.2024	CHF	USD	895,481.80	1,000,000.00
17.04.2024	CNY	CHF	5,000,000.00	610,405.00
17.04.2024	CNY	CHF	11,900,000.00	1,485,155.70
17.04.2024	EUR	CHF	6,230,000.00	6,110,384.00
17.04.2024	EUR	CHF	300,000.00	279,358.47
17.04.2024	EUR	CHF	818,000.00	797,846.12
17.04.2024	EUR	CHF	68,000.00	65,374.57
17.04.2024	EUR	CHF	27,134,000.00	25,319,712.22
17.04.2024	GBP	CHF	2,170,000.00	2,486,289.22
17.04.2024	JPY	CHF	437,000,000.00	2,602,335.00
17.04.2024	TWD	CHF	86,225,000.00	2,401,676.66
17.04.2024	USD	CHF	1,000,000.00	874,896.00
17.04.2024	USD	CHF	3,478,000.00	2,972,849.72
17.04.2024	USD	CHF	62,000.00	53,524.46
17.04.2024	USD	CHF	3,500,000.00	2,997,001.00
17.04.2024	USD	CHF	1,000,000.00	877,479.00
17.04.2024	USD	CHF	1,000,000.00	877,163.00
17.04.2024	USD	CHF	95,000.00	85,241.70
17.04.2024	USD	CHF	138,080,000.00	124,658,624.00
17.04.2024	USD	CHF	37,000.00	32,362.05
17.04.2024	USD	CHF	16,000.00	14,100.14

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
MSCI EM Asia DEC 23	18.12.2023	162	162
MSCI EM Asia JUN 23	19.06.2023	174	174
MSCI EM Asia MAR 24	18.03.2024	80	80
MSCI EM Asia SEP 23	18.09.2023	174	174

Transactions in exposure-decreasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4330 P 14 Mar 24	15.03.2024	20	20
SPX 4700 C 14 Mar 24	15.03.2024	10	10

Transactions in exposure-increasing derivatives during the period under review

Options

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

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

As of:	31.05.2024	31.05.2023	31.05.2022
Net asset value (EUR) B	103,763	n.a.	n.a.
Units outstanding at the end of the period (EUR) B	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) B	1,037.63	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) B	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) B	3.76% ¹	n.a.	n.a.
Net asset value (EUR) I1	104,660	n.a.	n.a.
Units outstanding at the end of the period (EUR) I1	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) I1	1,046.60	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) I1	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) I1	4.66% ¹	n.a.	n.a.
Net asset value (USD) PB	61,721,362	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	57,825	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	1,067.38	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	6.74% ¹	n.a.	n.a.
Net asset value (CHF) PB	80,656,853	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	78,449	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	1,028.14	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	2.81% ¹	n.a.	n.a.
Net asset value (EUR) PB	251,489,995	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	239,920	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	1,048.22	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	4.82% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (EUR) B	3.91% ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) I1	4.43% ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	6.18% ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	2.63% ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	4.53% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

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

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

Statement of net assets as of 31.05.2024

	31.05.2024
Assets	EUR
Bank balance	
Current account balance	7,247,899.00
Transferable securities	
Equities and other investment securities	69,971,679.29
Bonds, convertible bonds, warrant bonds	24,798,493.30
Investment fund units	276,861,755.23
Other transferable securities and book-entry securities	12,989,712.65
Derivative financial instruments	-475,774.94
Other assets	175,310.46
Total assets	391,569,074.99
Liabilities	-624,786.23
Net assets	390,944,288.76

Statement of income for the period from 01.06.2023 to 31.05.2024

	31.05.2024
Earnings	EUR
Earnings from cash in banks	375,726.19
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	560,351.36
Equities and other investment securities incl. earnings from bonus shares	1,391,934.94
Units of other investment undertakings	40,297.45
Other earnings	0.33
Buying into current earnings with the issue of units	-464.20
Total earnings	2,367,846.07
Expenses	31.05.2024
	EUR
Interest payable	9.32
Ongoing remuneration as specified by internal regulations	2,652,404.16
thereof management fees	1,933,800.50
thereof depositary fees	135,031.79
thereof other remuneration as specified by internal regulations	583,571.87
Other expenses	64,843.79
Adjustment of current earnings with the redemption of units	-38,668.27
Total expenses	2,678,589.00
Net earnings	-310,742.93
Capital gains and capital losses realized	6,181,496.17
Profit or loss realized	5,870,753.24
Capital gains and capital losses not realized	10,189,322.65
Net profit / loss	16,060,075.89

Distribution of profit

31.05.2024

EUR

Net earnings of the period	-310,742.93
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	-310,742.93
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-310,742.93
Balance carried forward into new year	0.00

Change in net assets

31.05.2024

EUR

Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	374,884,212.87
Net profit / loss	16,060,075.89
Net assets at the end of the period under review	390,944,288.76

Changes in the number of units outstanding

31.05.2024

Number

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

31.05.2024

Number

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

31.05.2024

Number

LGT CP Sustainable Strategy 3 Years (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	83,078.678
Number of units redeemed	-25,253.529
Number of units outstanding at the end of the period	57,825.149

31.05.2024
Number

LGT CP Sustainable Strategy 3 Years (CHF) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	94,883.150
Number of units redeemed	-16,434.127
Number of units outstanding at the end of the period	78,449.023

31.05.2024
Number

LGT CP Sustainable Strategy 3 Years (EUR) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	409,194.734
Number of units redeemed	-169,274.473
Number of units outstanding at the end of the period	239,920.261

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Equities and other investment securities							
<i>Equities and other investment securities, listed on an official stock exchange</i>							
Cayman Islands							
KYG8087W1015 R Shenzhou Intl Grp		0	92,800	42,200	50,600	465,917.10	0.12
Total						465,917.10	0.12
Denmark							
DK0060534915 R Novo-Nord B		0	2,490	2,490	0	0.00	0.00
DK0062498333 R Novo-Nord B		0	4,980	2,290	2,690	334,433.01	0.09
DK0061539921 R Vestas Wind		0	17,400	5,500	11,900	307,682.79	0.08
Total						642,115.80	0.16
France							
FR0000125338 R Capgemini		0	5,700	3,680	2,020	374,912.00	0.10
FR0010040865 R Gecina		0	17,200	6,800	10,400	1,029,600.00	0.26
FR0000121485 R Kering		0	1,390	390	1,000	317,200.00	0.08
FR0000120321 R L'Oreal		0	1,670	770	900	406,890.00	0.10
Total						2,128,602.00	0.54
Germany							
DE0007164600 B SAP		0	5,650	3,400	2,250	373,410.00	0.10
DE0005810055 R Dt Boerse		0	2,490	1,140	1,350	246,915.00	0.06
DE000A1ML7J1 R Vonovia		0	125,800	90,600	35,200	1,013,760.00	0.26
Total						1,634,085.00	0.42
Great Britain							
GB00BRXH2664 R Anglogold Ash		0	34,300	34,300	0	0.00	0.00
GB0002374006 R Diageo		0	18,380	9,600	8,780	270,895.58	0.07
GB0033986497 R ITV		0	863,200	863,200	0	0.00	0.00
GB0007099541 R Prudential		0	75,900	31,400	44,500	389,896.84	0.10

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
GB00B24CGK77 R Reckitt Ben Grp		0	9,430	2,980	6,450	336,809.22	0.09
GB0007188757 R Rio Tinto		0	6,600	3,650	2,950	189,476.15	0.05
GB0009223206 R Smith & Neph		0	58,350	21,100	37,250	432,719.04	0.11
GB0007908733 R SSE		0	33,000	11,800	21,200	436,397.33	0.11
GB00B10RZP78 R Unilever		0	14,874	7,300	7,574	380,133.98	0.10
Total						2,436,328.14	0.62
Hong Kong							
HK0000069689 R AIA		0	90,800	19,000	71,800	511,060.29	0.13
HK0823032773 R Link REIT		0	458,500	220,000	238,500	921,114.48	0.24
Total						1,432,174.77	0.37
Ireland							
IE00B4BNMY34 R Accenture A		0	16,750	7,750	9,000	2,339,958.34	0.60
IE00BTN1Y115 R Medtronic		0	51,350	14,200	37,150	2,784,154.02	0.71
Total						5,124,112.36	1.31
Japan							
JP3899600005 R Mitsubishi Estate		0	216,600	154,900	61,700	955,323.20	0.24
JP3695200000 R NGK Insulators		0	68,200	22,200	46,000	565,443.21	0.14
JP3756600007 R Nintendo		0	67,800	2,800	65,000	3,261,946.73	0.83
JP3756100008 R Nitori Hldgs		0	6,700	3,700	3,000	305,678.27	0.08
Total						5,088,391.41	1.30
Netherlands							
NL0000009165 R Heineken		0	7,550	2,920	4,630	425,404.40	0.11
NL0011821202 R ING Group		0	54,200	54,200	0	0.00	0.00
Total						425,404.40	0.11
Singapore							
SG1L01001701 R DBS Grp		0	40,950	18,900	22,050	540,849.78	0.14
Total						540,849.78	0.14

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
South Africa							
ZAE000043485 R AngloGold		0	34,300	34,300	0	0.00	0.00
Total						0.00	0.00
Spain							
ES0109067019 B Amadeus IT A		0	11,620	4,870	6,750	441,045.00	0.11
ES0171996087 B Grifols A		0	61,900	61,900	0	0.00	0.00
ES0113900J37 R Santander		0	130,300	18,000	112,300	542,914.35	0.14
Total						983,959.35	0.25
Sweden							
SE0007100581 R Assa Abloy B		0	17,450	8,300	9,150	246,204.48	0.06
SE0020050417 R Boliden		0	11,640	11,640	0	0.00	0.00
Total						246,204.48	0.06
Switzerland							
CH0030170408 R Geberit		0	1,390	900	490	275,521.07	0.07
Total						275,521.07	0.07
Taiwan							
US8740391003 R Taiwan Semi /ADR		0	25,500	8,700	16,800	2,337,068.18	0.60
Total						2,337,068.18	0.60
United States of America							
US0082521081 R Affiliated Mgr		0	21,600	8,050	13,550	2,029,223.86	0.52
US00846U1016 R Agilent Tech		0	38,430	18,390	20,040	2,407,014.66	0.62
US00971T1016 R Akamai		0	45,350	23,650	21,700	1,843,525.51	0.47
US02079K3059 R Alphabet A		0	42,450	20,240	22,210	3,528,643.48	0.90
US1713401024 R Church & Dwight		0	37,050	14,200	22,850	2,252,063.81	0.58
US20030N1019 R Comcast A		0	88,300	35,100	53,200	1,961,405.30	0.50
US2538681030 R Digital Realty		0	23,900	14,500	9,400	1,258,296.92	0.32
US29476L1070 R Eq Residential		0	47,200	31,400	15,800	946,326.42	0.24
US5184391044 R Estee Laud A		0	24,030	4,030	20,000	2,272,346.10	0.58

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US44107P1049 R Host Hotels		0	168,400	113,200	55,200	912,077.28	0.23
US45168D1046 R IDEXX Labs		0	10,460	6,260	4,200	1,922,348.44	0.49
US45866F1049 R Intercont Ex		0	23,100	12,400	10,700	1,319,576.21	0.34
US4932671088 R KeyCorp		0	212,100	212,100	0	0.00	0.00
US5949181045 R Microsoft		0	16,450	7,450	9,000	3,441,095.71	0.88
US6174464486 R MS		0	34,440	12,000	22,440	2,022,131.62	0.52
US6516391066 R Newmont		0	63,340	29,300	34,040	1,314,886.00	0.34
US70450Y1038 R PayPal Hldgs		0	61,120	17,000	44,120	2,559,630.26	0.65
US7134481081 R PepsiCo		0	21,400	21,400	0	0.00	0.00
US74340W1036 R Prologis		0	25,350	15,300	10,050	1,022,725.67	0.26
US2197981051 R QuidelOrtho		0	40,290	5,500	34,790	1,415,952.07	0.36
US7611521078 R Resmed		0	15,000	3,300	11,700	2,223,403.90	0.57
US7782961038 R Ross Stores		0	34,800	18,750	16,050	2,065,989.22	0.53
US8552441094 R Starbucks		0	38,260	16,450	21,810	1,611,418.88	0.41
US8725901040 R T-Mobile US		0	17,520	7,820	9,700	1,563,077.92	0.40
US91347P1057 R Uni Display		0	28,600	15,000	13,600	2,200,801.09	0.56
US91324P1021 R Unitedhlth		0	10,910	6,270	4,640	2,116,985.12	0.54
Total						46,210,945.45	11.83
Total Equities and other investment securities, listed on an official stock exchange						69,971,679.29	17.90

Bonds

Bonds, listed on an official stock exchange

EUR

EU000A283859 0.0000 % EC	2020 - 30	0	3,584,000	614,000	2,970,000	2,462,664.60	0.63
NL0012171458 0.7500 % Netherlands	2017 - 27	0	7,037,000	4,391,000	2,646,000	2,476,920.60	0.63
FR0014000L31 0.0000 % UNEDIC	2020 - 30	0	4,500,000	1,500,000	3,000,000	2,458,320.00	0.63
Total						7,397,905.20	1.89

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
GBP							
GB00BJMH534 0.8750 % UK	2019 - 29	0	6,674,000	4,175,000	2,499,000	2,472,732.15	0.63
Total						2,472,732.15	0.63
USD							
US912828ZE35 0.6250 % USA	2020 - 27	0	7,565,000	4,528,000	3,037,000	2,498,636.81	0.64
US912828ZQ64 0.6250 % USA	2020 - 30	0	6,621,000	3,268,000	3,353,000	2,465,608.99	0.63
US91282CCJ80 0.8750 % USA	2021 - 26	0	7,365,000	4,412,000	2,953,000	2,507,635.97	0.64
US9128286L99 2.2500 % USA	2019 - 26	0	7,016,000	4,164,000	2,852,000	2,505,662.04	0.64
US9128286B18 2.6250 % USA	2019 - 29	0	7,355,000	4,437,000	2,918,000	2,471,699.65	0.63
US9128283W81 2.7500 % USA	2018 - 28	0	6,967,000	4,095,000	2,872,000	2,478,612.49	0.63
Total						14,927,855.95	3.82
Total Bonds, listed on an official stock exchange						24,798,493.30	6.34

Investment fund units

IE00BF0B2V28 Crown LGT Sustainable Bd Corp A USD		0	29,710	17,480	12,230	12,439,623.85	3.18
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	4,614	4,614	0	0.00	0.00
IE00BQ1YC623 LGT Dynamic Protection A USD		0	23,090	8,230	14,860	15,776,114.69	4.04
LU2614240534 LGT Dyn CB Fd IM USD		0	28,400	0	28,400	2,917,293.78	0.75
IE00BYZSH67 LGT Risk Pr Sub-Fd A USD		0	10,790	2,860	7,930	11,645,579.92	2.98
LI0026564646 LGT Select Bond High Yield (USD) IM		0	19,840	7,160	12,680	31,841,950.09	8.14
LI0225414825 LGT Select Cat Bond (USD) IM		0	6,350	2,935	3,415	4,885,611.95	1.25
LI0113203439 LGT Select Equity Enhanced Minimum Variance (USD) IM		0	3,375	1,405	1,970	6,133,771.13	1.57
LI0036240674 LGT Sustainable Bond Fund Global Inflation Linked (EUR) IM		0	19,550	12,120	7,430	8,301,613.30	2.12
IE00BYVTJQ26 LGT Sustainable Bond Global Hedged Sub-Fd B (USD)		0	63,090	22,260	40,830	37,353,006.75	9.55
IE00BYVTJL70 LGT Sustainable Bond Global Sub-Fd B (EUR)		0	35,720	12,620	23,100	22,870,386.00	5.85
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	17,680	5,390	12,290	11,883,746.95	3.04

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	19,940	7,590	12,350	14,693,399.10	3.76
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	107,920	48,540	59,380	71,767,894.85	18.36
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	25,790	22,150	3,640	3,828,746.61	0.98
IE00BMDX0K95 Ut CSIF FTSE Nareit A USD		0	56,680	56,680	0	0.00	0.00
IE00BKVL7778 Ut iSha Edg MSCI USD		0	550,000	280,000	270,000	1,690,201.09	0.43
IE00BMCDHQ56 Ut LGT EM Frontier LC Bond Sub-Fund A		0	5,920	1,985	3,935	4,098,415.84	1.05
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund A USD		0	28,500	11,605	16,895	14,734,399.33	3.77
Total Investment fund units						276,861,755.23	70.82

Other securities and rights

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

USD

LU0991119412 SS Ct/LGT SEL ILO USD IM WFM		0	19,638	10,430	9,208	12,989,712.65	3.32
Total Other securities and rights, which are traded on another market open to the public						12,989,712.65	3.32

Total Securities						384,621,640.47	98.38
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Total Securities						384,621,640.47	98.38
Current account balance						7,247,899.00	1.85
Derivative financial instruments						-475,774.94	-0.12
Other assets						175,310.46	0.04
Total assets as of 31.05.2024						391,569,074.99	100.16
Liabilities						-624,786.23	-0.16
Net assets as of 31.05.2024						390,944,288.76	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	190,000.00	EUR	193,813.08	26.06.2024	LGT Bank AG	647.46	0.00
CHF	Purchase	530,000.00	EUR	546,253.22	26.06.2024	LGT Bank AG	-3,810.67	0.00
CHF	Purchase	900,000.00	EUR	923,270.10	26.06.2024	LGT Bank AG	-2,141.25	0.00
CHF	Purchase	190,000.00	EUR	192,271.30	26.06.2024	LGT Bank AG	2,189.24	0.00
CHF	Purchase	71,123,700.00	EUR	72,911,041.27	26.06.2024	LGT Bank AG	-117,605.44	-0.03
GBP	Purchase	280,000.00	EUR	325,607.52	26.06.2024	LGT Bank AG	2,468.76	0.00
JPY	Purchase	55,000,000.00	EUR	323,401.81	26.06.2024	LGT Bank AG	143.41	0.00
JPY	Purchase	60,000,000.00	EUR	366,359.46	26.06.2024	LGT Bank AG	-13,401.04	0.00
USD	Purchase	2,500,000.00	EUR	2,331,628.45	26.06.2024	LGT Bank AG	-31,652.74	-0.01
USD	Purchase	870,000.00	EUR	816,194.81	26.06.2024	LGT Bank AG	-15,803.26	0.00
USD	Purchase	4,000,000.00	EUR	3,732,554.97	26.06.2024	LGT Bank AG	-52,593.83	-0.01
USD	Purchase	2,500,000.00	EUR	2,304,497.92	26.06.2024	LGT Bank AG	-4,522.21	0.00
USD	Purchase	5,000,000.00	EUR	4,677,846.10	26.06.2024	LGT Bank AG	-77,894.68	-0.02
USD	Purchase	426,000.00	EUR	392,379.00	26.06.2024	LGT Bank AG	-463.14	0.00
USD	Purchase	4,300,000.00	EUR	4,020,262.12	26.06.2024	LGT Bank AG	-64,303.89	-0.02
USD	Purchase	4,300,000.00	EUR	4,033,271.68	26.06.2024	LGT Bank AG	-77,313.45	-0.02
USD	Purchase	1,250,000.00	EUR	1,148,062.39	26.06.2024	LGT Bank AG	1,925.47	0.00
USD	Purchase	800,000.00	EUR	738,092.49	26.06.2024	LGT Bank AG	-2,100.26	0.00
USD	Purchase	300,000.00	EUR	275,534.97	26.06.2024	LGT Bank AG	462.12	0.00
USD	Purchase	180,000.00	EUR	167,617.74	26.06.2024	LGT Bank AG	-2,019.49	0.00
USD	Purchase	1,300,000.00	EUR	1,206,931.13	26.06.2024	LGT Bank AG	-10,943.76	0.00
USD	Purchase	1,400,000.00	EUR	1,291,213.93	26.06.2024	LGT Bank AG	-3,227.53	0.00
USD	Purchase	53,653,000.00	EUR	49,252,351.63	26.06.2024	LGT Bank AG	107,887.13	0.03
USD	Purchase	4,300,000.00	EUR	3,957,498.31	26.06.2024	LGT Bank AG	-1,540.08	0.00
CHF	Sale	440,000.00	EUR	444,411.67	26.06.2024	LGT Bank AG	-5,917.99	0.00
CHF	Sale	1,620,000.00	EUR	1,676,768.68	26.06.2024	LGT Bank AG	18,736.74	0.00
CHF	Sale	800,000.00	EUR	810,477.04	26.06.2024	LGT Bank AG	-8,304.16	0.00
CHF	Sale	200,000.00	EUR	206,218.73	26.06.2024	LGT Bank AG	1,523.43	0.00
CHF	Sale	1,196,000.00	EUR	1,225,894.67	26.06.2024	LGT Bank AG	1,816.77	0.00
CHF	Sale	1,060,000.00	EUR	1,087,308.85	26.06.2024	LGT Bank AG	2,423.76	0.00
CHF	Sale	400,000.00	EUR	411,030.41	26.06.2024	LGT Bank AG	1,639.81	0.00
CHF	Sale	100,000.00	EUR	102,243.84	26.06.2024	LGT Bank AG	-103.81	0.00
CNY	Sale	34,000,000.00	EUR	4,323,988.30	26.06.2024	LGT Bank AG	10,327.29	0.00
GBP	Sale	6,024,000.00	EUR	7,020,438.99	26.06.2024	LGT Bank AG	-37,887.83	-0.01
JPY	Sale	95,000,000.00	EUR	564,852.17	26.06.2024	LGT Bank AG	6,001.33	0.00
JPY	Sale	263,472,000.00	EUR	1,610,477.13	26.06.2024	LGT Bank AG	60,566.10	0.02
TWD	Sale	60,000,000.00	EUR	1,730,203.59	26.06.2024	LGT Bank AG	30,976.52	0.01
USD	Sale	339,043,000.00	EUR	311,222,508.72	26.06.2024	LGT Bank AG	-693,757.44	-0.18
USD	Sale	760,000.00	EUR	704,265.81	26.06.2024	LGT Bank AG	5,073.19	0.00
USD	Sale	710,000.00	EUR	661,127.47	26.06.2024	LGT Bank AG	7,934.37	0.00
USD	Sale	300,000.00	EUR	281,365.71	26.06.2024	LGT Bank AG	5,368.62	0.00
USD	Sale	1,150,000.00	EUR	1,056,087.43	26.06.2024	LGT Bank AG	-1,901.40	0.00
USD	Sale	1,640,000.00	EUR	1,533,171.66	26.06.2024	LGT Bank AG	24,387.59	0.01
USD	Sale	1,860,000.00	EUR	1,726,686.03	26.06.2024	LGT Bank AG	15,504.10	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
USD	Sale	635,000.00	EUR	585,604.82	26.06.2024	LGT Bank AG	1,410.99	0.00
Total Forward exchange transactions							-919,795.15	-0.24

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
US 10yr Note SEP 24	-45	100,000.00	30.09.2024	CBOT	-4,509,195.43	11,009.09	0.00
Total					-4,509,195.43	11,009.09	0.00

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
EURO STOXX 50 JUN 24	178	10.00	21.06.2024	EUREX	8,871,520.00	138,541.92	0.04
Mini S&P 500 JUN 24	58	50.00	21.06.2024	CME	14,144,092.68	271,773.64	0.07
MSCI EM Asia JUN 24	3	100.00	24.06.2024	EUREX	179,157.25	290.12	0.00
TOPIX JUN 24	29	10,000.00	14.06.2024	JPX	4,715,575.66	20,959.09	0.01
US 2yr Note SEP 24	67	200,000.00	03.10.2024	CBOT	12,570,212.50	1,446.35	0.00
Total					40,480,558.09	433,011.12	0.11

Total open derivative financial instruments at the end of the period under review **-475,774.94** **-0.12**

Transactions derivative financial instruments during the period under review

Forward exchange transactions

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

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	EUR	JPY	2,389,660.73	354,472,000.00
12.07.2023	EUR	SEK	1,357,054.41	15,746,000.00
12.07.2023	EUR	TWD	1,369,863.01	45,000,000.00
12.07.2023	EUR	USD	447,245.56	490,000.00
12.07.2023	EUR	USD	62,152,445.75	67,597,000.00
12.07.2023	EUR	USD	2,328,809.23	2,500,000.00
12.07.2023	EUR	USD	995,557.21	1,070,000.00
12.07.2023	EUR	USD	414,207,535.71	442,553,000.00
12.07.2023	EUR	USD	82,485.94	90,000.00
12.07.2023	EUR	USD	421,799.71	460,000.00
12.07.2023	EUR	USD	824,768.72	900,000.00
12.07.2023	EUR	USD	915,906.08	1,000,000.00
12.07.2023	EUR	USD	267,587.12	288,000.00
12.07.2023	GBP	EUR	500,000.00	581,530.59
12.07.2023	GBP	EUR	200,000.00	232,682.60
12.07.2023	GBP	EUR	11,674,000.00	13,621,936.99
12.07.2023	JPY	EUR	354,472,000.00	2,252,618.20
12.07.2023	SEK	EUR	15,746,000.00	1,331,135.35
12.07.2023	TWD	EUR	45,000,000.00	1,327,081.31
12.07.2023	USD	EUR	420,000.00	384,698.17
12.07.2023	USD	EUR	4,100,000.00	3,757,865.17
12.07.2023	USD	EUR	8,500,000.00	7,956,290.95
12.07.2023	USD	EUR	2,700,000.00	2,501,712.05
12.07.2023	USD	EUR	1,000,000.00	912,787.70
12.07.2023	USD	EUR	1,000,000.00	926,204.64
12.07.2023	USD	EUR	1,000,000.00	926,240.68
12.07.2023	USD	EUR	1,200,000.00	1,114,998.12
12.07.2023	USD	EUR	448,000.00	417,342.05
12.07.2023	USD	EUR	427,453,000.00	393,024,089.74
12.07.2023	USD	EUR	69,127,000.00	64,705,238.14
25.10.2023	CHF	EUR	1,486,000.00	1,565,528.87
25.10.2023	CHF	EUR	474,000.00	496,362.63
25.10.2023	CHF	EUR	850,000.00	884,231.24
25.10.2023	CHF	EUR	330,000.00	345,756.83
25.10.2023	CHF	EUR	78,574,700.00	80,845,321.71
25.10.2023	CHF	EUR	1,485,000.00	1,560,583.75
25.10.2023	CHF	EUR	750,000.00	781,806.22
25.10.2023	CNY	EUR	46,000,000.00	5,947,916.94
25.10.2023	EUR	CHF	918,305.09	885,000.00
25.10.2023	EUR	CHF	574,783.52	550,000.00
25.10.2023	EUR	CHF	78,226,611.88	74,252,700.00
25.10.2023	EUR	CHF	472,454.34	450,000.00
25.10.2023	EUR	CHF	428,775.21	410,000.00
25.10.2023	EUR	CHF	1,196,390.61	1,160,000.00
25.10.2023	EUR	CHF	657,611.12	630,000.00
25.10.2023	EUR	CHF	516,235.72	492,000.00
25.10.2023	EUR	CHF	444,723.92	430,000.00
25.10.2023	EUR	CHF	1,868,128.25	1,816,000.00
25.10.2023	EUR	CHF	947,624.78	900,000.00
25.10.2023	EUR	CHF	1,466,656.61	1,400,000.00
25.10.2023	EUR	CHF	157,079.08	150,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	EUR	CHF	442,236.51	424,000.00
25.10.2023	EUR	CNY	5,845,582.58	46,000,000.00
25.10.2023	EUR	GBP	13,548,739.02	11,674,000.00
25.10.2023	EUR	JPY	762,068.69	120,000,000.00
25.10.2023	EUR	JPY	2,277,663.91	354,472,000.00
25.10.2023	EUR	JPY	7,712,657.19	1,220,528,000.00
25.10.2023	EUR	JPY	673,121.82	105,000,000.00
25.10.2023	EUR	SEK	1,330,679.75	15,746,000.00
25.10.2023	EUR	TWD	1,324,729.46	45,000,000.00
25.10.2023	EUR	USD	729,191.53	770,000.00
25.10.2023	EUR	USD	1,875,214.31	2,100,000.00
25.10.2023	EUR	USD	7,300,923.47	7,800,000.00
25.10.2023	EUR	USD	1,009,592.07	1,070,000.00
25.10.2023	EUR	USD	390,935,339.04	427,453,000.00
25.10.2023	EUR	USD	227,810.98	250,000.00
25.10.2023	EUR	USD	716,078.50	790,000.00
25.10.2023	EUR	USD	840,619.46	930,000.00
25.10.2023	EUR	USD	336,037.81	367,000.00
25.10.2023	EUR	USD	5,310,049.36	6,000,000.00
25.10.2023	EUR	USD	334,918.49	367,000.00
25.10.2023	EUR	USD	901,264.65	1,000,000.00
25.10.2023	EUR	USD	106,200.99	120,000.00
25.10.2023	EUR	USD	262,424.14	280,000.00
25.10.2023	EUR	USD	61,860,971.68	65,319,000.00
25.10.2023	GBP	EUR	430,000.00	501,403.93
25.10.2023	GBP	EUR	11,244,000.00	12,976,341.60
25.10.2023	JPY	EUR	30,000,000.00	194,651.15
25.10.2023	JPY	EUR	1,770,000,000.00	11,229,156.54
25.10.2023	SEK	EUR	12,246,000.00	1,059,177.64
25.10.2023	SEK	EUR	3,500,000.00	305,018.76
25.10.2023	TWD	EUR	45,000,000.00	1,317,951.38
25.10.2023	USD	EUR	1,000,000.00	911,935.32
25.10.2023	USD	EUR	6,400,000.00	5,785,661.14
25.10.2023	USD	EUR	650,000.00	580,498.12
25.10.2023	USD	EUR	626,000.00	585,998.57
25.10.2023	USD	EUR	67,597,000.00	61,833,556.07
25.10.2023	USD	EUR	2,000,000.00	1,840,381.84
25.10.2023	USD	EUR	4,000,000.00	3,626,180.66
25.10.2023	USD	EUR	3,000,000.00	2,747,149.60
25.10.2023	USD	EUR	965,000.00	855,006.04
25.10.2023	USD	EUR	1,200,000.00	1,114,483.46
25.10.2023	USD	EUR	2,000,000.00	1,874,546.01
25.10.2023	USD	EUR	2,000,000.00	1,887,173.45
25.10.2023	USD	EUR	800,000.00	726,830.68
25.10.2023	USD	EUR	388,003,000.00	367,461,880.86
25.10.2023	USD	EUR	5,000,000.00	4,500,134.10
25.10.2023	USD	EUR	2,000,000.00	1,888,973.68
25.10.2023	USD	EUR	4,500,000.00	4,256,341.48
25.10.2023	USD	EUR	1,450,000.00	1,353,430.06
25.10.2023	USD	EUR	4,000,000.00	3,745,476.17
25.10.2023	USD	EUR	425,000.00	392,424.45

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	USD	EUR	13,000,000.00	12,374,871.02
25.10.2023	USD	EUR	3,000,000.00	2,836,675.57
25.10.2023	USD	EUR	1,000,000.00	949,003.40
24.01.2024	CHF	EUR	1,065,000.00	1,130,408.85
24.01.2024	CHF	EUR	340,000.00	363,606.03
24.01.2024	CHF	EUR	380,000.00	395,451.48
24.01.2024	CHF	EUR	1,146,000.00	1,223,182.84
24.01.2024	CHF	EUR	74,252,700.00	78,713,554.56
24.01.2024	CHF	EUR	780,000.00	811,707.74
24.01.2024	CHF	EUR	1,480,000.00	1,543,246.89
24.01.2024	CHF	EUR	440,000.00	459,694.70
24.01.2024	CHF	EUR	675,000.00	727,253.92
24.01.2024	CHF	EUR	385,000.00	411,730.36
24.01.2024	CHF	EUR	580,000.00	616,858.53
24.01.2024	CHF	EUR	136,000.00	144,467.68
24.01.2024	CHF	EUR	1,100,000.00	1,166,999.79
24.01.2024	CNY	EUR	34,000,000.00	4,330,437.88
24.01.2024	CNY	EUR	12,000,000.00	1,554,324.21
24.01.2024	EUR	CHF	212,426.53	200,000.00
24.01.2024	EUR	CHF	810,730.90	765,000.00
24.01.2024	EUR	CHF	79,094,567.19	74,103,700.00
24.01.2024	EUR	CHF	250,367.03	235,000.00
24.01.2024	EUR	CHF	799,403.95	765,000.00
24.01.2024	EUR	CHF	1,575,083.58	1,486,000.00
24.01.2024	EUR	CHF	624,867.87	600,000.00
24.01.2024	EUR	CHF	615,017.05	590,000.00
24.01.2024	EUR	CHF	842,138.95	800,000.00
24.01.2024	EUR	CHF	1,507,203.80	1,420,000.00
24.01.2024	EUR	CHF	1,667,579.35	1,550,000.00
24.01.2024	EUR	CHF	255,231.46	245,000.00
24.01.2024	EUR	CNY	5,949,584.00	46,000,000.00
24.01.2024	EUR	GBP	12,925,608.78	11,244,000.00
24.01.2024	EUR	JPY	8,824,802.34	1,417,528,000.00
24.01.2024	EUR	JPY	464,904.11	73,000,000.00
24.01.2024	EUR	JPY	559,634.34	90,000,000.00
24.01.2024	EUR	SEK	1,059,008.92	12,246,000.00
24.01.2024	EUR	TWD	1,319,884.20	45,000,000.00
24.01.2024	EUR	TWD	439,238.65	15,000,000.00
24.01.2024	EUR	USD	647,746.90	700,000.00
24.01.2024	EUR	USD	316,966.67	340,000.00
24.01.2024	EUR	USD	866,599.35	950,000.00
24.01.2024	EUR	USD	154,951.85	170,000.00
24.01.2024	EUR	USD	2,413,037.83	2,600,000.00
24.01.2024	EUR	USD	3,115,895.74	3,400,000.00
24.01.2024	EUR	USD	2,411,581.48	2,620,000.00
24.01.2024	EUR	USD	2,160,508.14	2,330,000.00
24.01.2024	EUR	USD	2,552,148.13	2,800,000.00
24.01.2024	EUR	USD	1,477,201.70	1,600,000.00
24.01.2024	EUR	USD	2,160,719.39	2,380,000.00
24.01.2024	EUR	USD	1,689,584.72	1,840,000.00
24.01.2024	EUR	USD	1,192,338.21	1,315,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.01.2024	EUR	USD	348,130.77	370,000.00
24.01.2024	EUR	USD	2,363,568.31	2,570,000.00
24.01.2024	EUR	USD	1,732,045.30	1,900,000.00
24.01.2024	EUR	USD	365,776,930.59	388,003,000.00
24.01.2024	EUR	USD	55,546,048.39	60,373,000.00
24.01.2024	EUR	USD	702,221.38	745,000.00
24.01.2024	EUR	USD	655,603.36	720,000.00
24.01.2024	EUR	USD	1,081,861.80	1,170,000.00
24.01.2024	EUR	USD	599,648.14	650,000.00
24.01.2024	EUR	USD	490,128.19	545,000.00
24.01.2024	GBP	EUR	810,000.00	926,070.96
24.01.2024	GBP	EUR	300,000.00	349,027.96
24.01.2024	GBP	EUR	7,014,000.00	8,165,308.50
24.01.2024	GBP	EUR	500,000.00	581,577.94
24.01.2024	GBP	EUR	770,000.00	892,999.00
24.01.2024	GBP	EUR	250,000.00	285,851.17
24.01.2024	GBP	EUR	1,600,000.00	1,840,603.72
24.01.2024	JPY	EUR	1,220,528,000.00	7,797,520.12
24.01.2024	JPY	EUR	120,000,000.00	764,366.82
24.01.2024	JPY	EUR	120,000,000.00	772,188.60
24.01.2024	JPY	EUR	120,000,000.00	764,449.61
24.01.2024	SEK	EUR	5,000,000.00	429,864.44
24.01.2024	SEK	EUR	7,246,000.00	636,954.99
24.01.2024	TWD	EUR	60,000,000.00	1,746,216.53
24.01.2024	USD	EUR	54,000.00	50,855.55
24.01.2024	USD	EUR	6,000,000.00	5,650,616.72
24.01.2024	USD	EUR	1,000,000.00	923,334.60
24.01.2024	USD	EUR	420,000.00	379,824.11
24.01.2024	USD	EUR	630,000.00	574,345.36
24.01.2024	USD	EUR	5,000,000.00	4,623,760.02
24.01.2024	USD	EUR	370,793,000.00	341,147,299.66
24.01.2024	USD	EUR	1,300,000.00	1,183,297.30
24.01.2024	USD	EUR	4,000,000.00	3,737,262.94
24.01.2024	USD	EUR	3,600,000.00	3,278,166.05
24.01.2024	USD	EUR	780,000.00	705,387.62
24.01.2024	USD	EUR	640,000.00	587,708.63
24.01.2024	USD	EUR	1,400,000.00	1,274,320.17
24.01.2024	USD	EUR	4,300,000.00	4,051,821.86
24.01.2024	USD	EUR	7,000,000.00	6,489,701.77
24.01.2024	USD	EUR	1,100,000.00	1,003,520.53
24.01.2024	USD	EUR	3,600,000.00	3,237,252.87
24.01.2024	USD	EUR	670,000.00	614,069.90
24.01.2024	USD	EUR	710,000.00	662,096.65
24.01.2024	USD	EUR	1,310,000.00	1,205,899.52
24.01.2024	USD	EUR	65,319,000.00	61,585,327.91
24.01.2024	USD	EUR	465,000.00	436,414.42
17.04.2024	CHF	EUR	1,196,000.00	1,219,785.82
17.04.2024	CHF	EUR	330,000.00	352,813.26
17.04.2024	CHF	EUR	740,000.00	758,244.89
17.04.2024	CHF	EUR	200,000.00	210,855.47
17.04.2024	CHF	EUR	530,000.00	540,547.71

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
17.04.2024	CHF	EUR	260,000.00	271,824.93
17.04.2024	CHF	EUR	280,000.00	302,093.94
17.04.2024	CHF	EUR	74,103,700.00	79,544,205.48
17.04.2024	CHF	EUR	270,000.00	281,861.58
17.04.2024	CNY	EUR	34,000,000.00	4,321,795.83
17.04.2024	EUR	CHF	200,294.54	190,000.00
17.04.2024	EUR	CHF	302,328.03	290,000.00
17.04.2024	EUR	CHF	863,584.56	810,000.00
17.04.2024	EUR	CHF	1,229,975.34	1,146,000.00
17.04.2024	EUR	CHF	564,609.64	540,000.00
17.04.2024	EUR	CHF	1,042,268.84	970,000.00
17.04.2024	EUR	CHF	1,068,427.16	1,050,000.00
17.04.2024	EUR	CHF	72,538,194.80	71,123,700.00
17.04.2024	EUR	CHF	437,303.21	420,000.00
17.04.2024	EUR	CHF	748,440.07	730,000.00
17.04.2024	EUR	CHF	410,533.66	390,000.00
17.04.2024	EUR	CHF	262,493.92	250,000.00
17.04.2024	EUR	CNY	4,339,568.70	34,000,000.00
17.04.2024	EUR	GBP	8,139,478.21	7,014,000.00
17.04.2024	EUR	GBP	514,529.61	440,000.00
17.04.2024	EUR	JPY	430,384.24	70,000,000.00
17.04.2024	EUR	JPY	8,600,394.50	1,413,000,000.00
17.04.2024	EUR	JPY	450,176.56	72,000,000.00
17.04.2024	EUR	JPY	634,786.32	100,000,000.00
17.04.2024	EUR	JPY	560,273.93	90,000,000.00
17.04.2024	EUR	JPY	511,813.86	83,000,000.00
17.04.2024	EUR	SEK	636,828.53	7,246,000.00
17.04.2024	EUR	TWD	1,754,899.09	60,000,000.00
17.04.2024	EUR	USD	1,835,904.98	2,000,000.00
17.04.2024	EUR	USD	755,482.55	820,000.00
17.04.2024	EUR	USD	929,218.40	1,010,000.00
17.04.2024	EUR	USD	1,217,367.90	1,330,000.00
17.04.2024	EUR	USD	1,009,642.08	1,100,000.00
17.04.2024	EUR	USD	713,525.86	770,000.00
17.04.2024	EUR	USD	311,290.03	340,000.00
17.04.2024	EUR	USD	4,115,734.45	4,500,000.00
17.04.2024	EUR	USD	581,830.81	630,000.00
17.04.2024	EUR	USD	777,378.29	840,000.00
17.04.2024	EUR	USD	49,395,139.02	53,653,000.00
17.04.2024	EUR	USD	489,040.42	530,000.00
17.04.2024	EUR	USD	525,168.95	570,000.00
17.04.2024	EUR	USD	2,659,952.58	2,900,000.00
17.04.2024	EUR	USD	339,927,264.46	370,793,000.00
17.04.2024	EUR	USD	362,807.71	395,000.00
17.04.2024	EUR	USD	432,478.19	470,000.00
17.04.2024	GBP	EUR	200,000.00	233,094.53
17.04.2024	GBP	EUR	500,000.00	584,856.89
17.04.2024	GBP	EUR	350,000.00	410,855.99
17.04.2024	GBP	EUR	6,024,000.00	7,039,027.81
17.04.2024	GBP	EUR	380,000.00	444,298.94
17.04.2024	JPY	EUR	263,472,000.00	1,597,187.20

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
17.04.2024	JPY	EUR	97,000,000.00	589,220.75
17.04.2024	JPY	EUR	1,417,528,000.00	8,912,044.22
17.04.2024	JPY	EUR	50,000,000.00	311,599.68
17.04.2024	SEK	EUR	7,246,000.00	635,841.77
17.04.2024	TWD	EUR	60,000,000.00	1,728,658.27
17.04.2024	USD	EUR	60,373,000.00	55,354,606.71
17.04.2024	USD	EUR	4,200,000.00	3,845,692.50
17.04.2024	USD	EUR	165,000.00	153,549.51
17.04.2024	USD	EUR	2,000,000.00	1,850,986.34
17.04.2024	USD	EUR	3,870,000.00	3,574,427.05
17.04.2024	USD	EUR	550,000.00	503,057.22
17.04.2024	USD	EUR	1,300,000.00	1,195,016.60
17.04.2024	USD	EUR	800,000.00	736,274.69
17.04.2024	USD	EUR	1,350,000.00	1,245,236.97
17.04.2024	USD	EUR	2,500,000.00	2,299,715.48
17.04.2024	USD	EUR	100,000.00	92,962.55
17.04.2024	USD	EUR	1,100,000.00	1,007,205.18
17.04.2024	USD	EUR	2,400,000.00	2,233,447.36
17.04.2024	USD	EUR	310,000.00	285,512.98
17.04.2024	USD	EUR	700,000.00	639,718.67
17.04.2024	USD	EUR	240,000.00	220,866.35
17.04.2024	USD	EUR	2,000,000.00	1,840,417.41
17.04.2024	USD	EUR	1,300,000.00	1,193,268.13
17.04.2024	USD	EUR	5,000,000.00	4,562,605.80
17.04.2024	USD	EUR	3,130,000.00	2,882,760.08
17.04.2024	USD	EUR	1,500,000.00	1,386,648.42
17.04.2024	USD	EUR	600,000.00	550,843.30
17.04.2024	USD	EUR	120,000.00	110,687.73
17.04.2024	USD	EUR	339,043,000.00	312,165,546.45
17.04.2024	USD	EUR	8,000,000.00	7,348,962.74

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 23	15.12.2023	15	15
EURO STOXX 50 JUN 23	16.06.2023	110	110
EURO STOXX 50 SEP 23	15.09.2023	110	110
US 10yr Note DEC 23	29.12.2023	51	51
US 10yr Note JUN 24	28.06.2024	45	45
US 10yr Note MAR 24	28.03.2024	51	51
US 10yr Note SEP 23	29.09.2023	31	31

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
Bund SEP 23	11.09.2023	16	16
EURO STOXX 50 DEC 23	15.12.2023	30	30
EURO STOXX 50 MAR 24	15.03.2024	246	246
Mini S&P 500 DEC 23	15.12.2023	104	104
Mini S&P 500 JUN 23	16.06.2023	30	30
Mini S&P 500 MAR 24	15.03.2024	103	103
Mini S&P 500 SEP 23	15.09.2023	62	62
MSCI EM Asia DEC 23	18.12.2023	119	119
MSCI EM Asia JUN 23	19.06.2023	128	128
MSCI EM Asia MAR 24	18.03.2024	68	68
MSCI EM Asia SEP 23	18.09.2023	128	128
TOPIX DEC 23	08.12.2023	18	18
TOPIX JUN 23	09.06.2023	18	18
TOPIX MAR 24	08.03.2024	11	11
TOPIX SEP 23	08.09.2023	18	18
US 10yr Note SEP 23	29.09.2023	20	20
US 2yr Note DEC 23	04.01.2024	89	89
US 2yr Note JUN 24	03.07.2024	72	72
US 2yr Note MAR 24	03.04.2024	81	81
US 2yr Note SEP 23	04.10.2023	89	89

Transactions in exposure-decreasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4330 P 14 Mar 24	15.03.2024	24	24
SPX 4700 C 14 Mar 24	15.03.2024	12	12

Transactions in exposure-increasing derivatives during the period under review

Options

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

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

As of:	31.05.2024	31.05.2023	31.05.2022
Net asset value (EUR) B	105,563	n.a.	n.a.
Units outstanding at the end of the period (EUR) B	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) B	1,055.63	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) B	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) B	5.56% ¹	n.a.	n.a.
Net asset value (EUR) I1	106,529	n.a.	n.a.
Units outstanding at the end of the period (EUR) I1	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) I1	1,065.29	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) I1	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) I1	6.53% ¹	n.a.	n.a.
Net asset value (USD) PB	30,864,736	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	28,400	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	1,086.80	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	8.68% ¹	n.a.	n.a.
Net asset value (CHF) PB	54,264,200	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	51,847	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	1,046.61	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	4.66% ¹	n.a.	n.a.
Net asset value (EUR) PB	128,385,544	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	120,306	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	1,067.16	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	6.72% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (EUR) B	5.32% ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) I1	5.88% ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	7.69% ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	4.00% ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	5.99% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

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

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

Statement of net assets as of 31.05.2024

	31.05.2024
Assets	EUR
Bank balance	
Current account balance	4,465,173.65
Transferable securities	
Equities and other investment securities	76,972,572.26
Investment fund units	124,882,004.63
Other transferable securities and book-entry securities	6,678,656.42
Derivative financial instruments	-182,322.76
Other assets	74,270.21
Total assets	212,890,354.41
Liabilities	-429,368.67
Net assets	212,460,985.74

Statement of income for the period from 01.06.2023 to 31.05.2024

	31.05.2024
Earnings	EUR
Earnings from cash in banks	263,802.01
Earnings from transferable securities	
Equities and other investment securities incl. earnings from bonus shares	1,341,746.01
Units of other investment undertakings	35,722.22
Other earnings	0.02
Buying into current earnings with the issue of units	779.25
Total earnings	1,642,049.51
Expenses	31.05.2024
	EUR
Interest payable	12.43
Ongoing remuneration as specified by internal regulations	1,457,001.80
thereof management fees	1,083,363.07
thereof depositary fees	80,786.87
thereof other remuneration as specified by internal regulations	292,851.86
Other expenses	66,538.63
Adjustment of current earnings with the redemption of units	34,361.45
Total expenses	1,557,914.31
Net earnings	84,135.20
Capital gains and capital losses realized	4,291,435.16
Profit or loss realized	4,375,570.36
Capital gains and capital losses not realized	7,722,743.82
Net profit / loss	12,098,314.18

Distribution of profit

31.05.2024

EUR

Net earnings of the period	84,135.20
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	84,135.20
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	84,135.20
Balance carried forward into new year	0.00

Change in net assets

31.05.2024

EUR

Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	200,362,671.56
Net profit / loss	12,098,314.18
Net assets at the end of the period under review	212,460,985.74

Changes in the number of units outstanding

31.05.2024

Number

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

31.05.2024

Number

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

31.05.2024

Number

LGT CP Sustainable Strategy 4 Years (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	33,550.691
Number of units redeemed	-5,151.130
Number of units outstanding at the end of the period	28,399.561

31.05.2024
Number

LGT CP Sustainable Strategy 4 Years (CHF) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	65,938.222
Number of units redeemed	-14,090.863
Number of units outstanding at the end of the period	51,847.359

31.05.2024
Number

LGT CP Sustainable Strategy 4 Years (EUR) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	197,468.181
Number of units redeemed	-77,162.602
Number of units outstanding at the end of the period	120,305.579

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
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Securities

Equities and other investment securities

Equities and other investment securities, listed on an official stock exchange

Cayman Islands

KYG8087W1015 R Shenzhou Intl Grp		0	146,200	89,200	57,000	524,847.33	0.25
Total						524,847.33	0.25

Denmark

DK0062498333 R Novo-Nord B		0	6,120	2,180	3,940	489,838.69	0.23
DK0060534915 R Novo-Nord B		0	3,060	3,060	0	0.00	0.00
DK0061539921 R Vestas Wind		0	21,950	3,200	18,750	484,794.31	0.23
Total						974,633.00	0.46

France

FR0000125338 R Capgemini		0	5,620	2,520	3,100	575,360.00	0.27
FR0010040865 R Gecina		0	9,400	1,170	8,230	814,770.00	0.38
FR0000121485 R Kering		0	1,750	220	1,530	485,316.00	0.23
FR0000120321 R L'Oreal		0	2,110	730	1,380	623,898.00	0.29
Total						2,499,344.00	1.18

Germany

DE0007164600 B SAP		0	6,980	3,500	3,480	577,540.80	0.27
DE0005810055 R Dt Boerse		0	3,050	1,040	2,010	367,629.00	0.17
DE000A1ML7J1 R Vonovia		0	73,500	44,900	28,600	823,680.00	0.39
Total						1,768,849.80	0.83

Great Britain

GB00BRXH2664 R Anglogold Ash		0	54,050	54,050	0	0.00	0.00
GB0002374006 R Diageo		0	22,720	9,500	13,220	407,886.06	0.19
GB0033986497 R ITV		0	740,900	740,900	0	0.00	0.00
GB0007099541 R Prudential		0	94,200	30,500	63,700	558,121.99	0.26

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
GB00B24CGK77 R Reckitt Ben Grp		0	11,470	750	10,720	559,782.14	0.26
GB0007188757 R Rio Tinto		0	8,190	3,550	4,640	298,023.51	0.14
GB0009223206 R Smith & Neph		0	67,550	11,100	56,450	655,758.12	0.31
GB0007908733 R SSE		0	42,300	9,200	33,100	681,356.21	0.32
GB00B10RZP78 R Unilever		0	18,093	6,400	11,693	586,863.82	0.28
Total						3,747,791.85	1.76
Hong Kong							
HK0000069689 R AIA		0	73,800	9,600	64,200	456,964.77	0.22
HK0823032773 R Link REIT		0	303,200	112,500	190,700	736,505.38	0.35
Total						1,193,470.15	0.56
Ireland							
IE00B4BNMY34 R Accenture A		0	17,400	7,200	10,200	2,651,952.79	1.25
IE00BTN1Y115 R Medtronic		0	52,420	10,450	41,970	3,145,382.08	1.48
Total						5,797,334.87	2.73
Japan							
JP3899600005 R Mitsubishi Estate		0	130,300	79,400	50,900	788,102.93	0.37
JP3695200000 R NGK Insulators		0	48,600	14,000	34,600	425,311.63	0.20
JP3756600007 R Nintendo		0	46,000	4,000	42,000	2,107,719.42	0.99
JP3756100008 R Nitori Hldgs		0	4,700	2,200	2,500	254,731.89	0.12
Total						3,575,865.87	1.68
Netherlands							
NL0000009165 R Heineken		0	9,390	2,400	6,990	642,241.20	0.30
NL0011821202 R ING Group		0	66,300	66,300	0	0.00	0.00
Total						642,241.20	0.30
Singapore							
SG1L01001701 R DBS Grp		0	44,440	17,600	26,840	658,340.51	0.31
Total						658,340.51	0.31

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
South Africa							
ZAE000043485 R AngloGold		0	54,050	54,050	0	0.00	0.00
Total						0.00	0.00
Spain							
ES0109067019 B Amadeus IT A		0	14,620	4,470	10,150	663,201.00	0.31
ES0171996087 B Grifols A		0	61,000	61,000	0	0.00	0.00
ES0113900J37 R Santander		0	172,100	0	172,100	832,017.45	0.39
Total						1,495,218.45	0.70
Sweden							
SE0007100581 R Assa Abloy B		0	21,600	7,300	14,300	384,778.59	0.18
SE0020050417 R Boliden		0	14,390	14,390	0	0.00	0.00
Total						384,778.59	0.18
Switzerland							
CH0030170408 R Geberit		0	1,740	980	760	427,338.80	0.20
Total						427,338.80	0.20
Taiwan							
US8740391003 R Taiwan Semi /ADR		0	20,600	3,400	17,200	2,392,712.66	1.13
Total						2,392,712.66	1.13
United States of America							
US0082521081 R Affiliated Mgr		0	22,025	6,300	15,725	2,354,947.98	1.11
US00846U1016 R Agilent Tech		0	39,960	16,480	23,480	2,820,194.82	1.33
US00971T1016 R Akamai		0	45,830	22,180	23,650	2,009,187.94	0.95
US02079K3059 R Alphabet A		0	44,560	18,830	25,730	4,087,888.19	1.92
US1713401024 R Church & Dwight		0	37,900	11,500	26,400	2,601,946.81	1.22
US20030N1019 R Comcast A		0	89,300	25,920	63,380	2,336,726.85	1.10
US2538681030 R Digital Realty		0	13,370	6,260	7,110	951,754.37	0.45
US29476L1070 R Eq Residential		0	29,000	16,200	12,800	766,644.19	0.36
US5184391044 R Estee Laud A		0	25,000	1,900	23,100	2,624,559.75	1.24

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US44107P1049 R Host Hotels		0	103,400	58,900	44,500	735,279.69	0.35
US45168D1046 R IDEXX Labs		0	10,800	5,970	4,830	2,210,700.70	1.04
US45866F1049 R Intercont Ex		0	23,560	11,000	12,560	1,548,960.49	0.73
US4932671088 R KeyCorp		0	201,300	201,300	0	0.00	0.00
US5949181045 R Microsoft		0	16,200	7,050	9,150	3,498,447.30	1.65
US6174464486 R MS		0	33,330	7,350	25,980	2,341,130.99	1.10
US6516391066 R Newmont		0	66,010	26,400	39,610	1,530,042.14	0.72
US70450Y1038 R PayPal Hldgs		0	58,900	9,600	49,300	2,860,148.95	1.35
US7134481081 R PepsiCo		0	22,100	22,100	0	0.00	0.00
US74340W1036 R Prologis		0	15,650	7,500	8,150	829,374.55	0.39
US2197981051 R QuidelOrtho		0	42,760	2,700	40,060	1,630,440.93	0.77
US7611521078 R Resmed		0	15,000	1,250	13,750	2,612,974.67	1.23
US7782961038 R Ross Stores		0	35,100	16,600	18,500	2,381,358.30	1.12
US8552441094 R Starbucks		0	41,000	16,000	25,000	1,847,110.13	0.87
US8725901040 R T-Mobile US		0	17,890	7,660	10,230	1,648,483.21	0.78
US91347P1057 R Uni Display		0	27,900	13,050	14,850	2,403,080.60	1.13
US91324P1021 R Unitedhlth		0	11,230	6,280	4,950	2,258,421.63	1.06
Total						50,889,805.18	23.96
Total Equities and other investment securities, listed on an official stock exchange						76,972,572.26	36.23

Investment fund units

IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	2,327	2,327	0	0.00	0.00
IE00BQ1YC623 LGT Dynamic Protection A USD		0	11,790	3,760	8,030	8,525,047.18	4.01
LU2614240534 LGT Dyn CB Fd IM USD		0	15,100	0	15,100	1,551,096.34	0.73
IE00BYZSH67 LGT Risk Pr Sub-Fd A USD		0	6,210	1,735	4,475	6,571,749.07	3.09
LI0026564646 LGT Select Bond High Yield (USD) IM		0	10,430	3,510	6,920	17,377,468.03	8.18
LI0225414825 LGT Select Cat Bond (USD) IM		0	3,250	1,360	1,890	2,703,896.51	1.27

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
LI0113203439 LGT Select Equity Enhanced Minimum Variance (USD) IM		0	4,125	2,200	1,925	5,993,659.61	2.82
IE00BYVTJQ26 LGT Sustainable Bond Global Hedged Sub-Fd B (USD)		0	24,980	12,200	12,780	11,691,683.23	5.50
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	9,100	2,480	6,620	6,401,172.07	3.01
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	10,960	3,955	7,005	8,334,191.15	3.92
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	49,440	17,000	32,440	39,207,654.24	18.45
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	20,710	17,030	3,680	3,870,820.75	1.82
LU2300294589 Ut A IS M EM A SP		0	83,900	83,900	0	0.00	0.00
IE00BMDX0K95 Ut CSIF FTSE Nareit A USD		0	38,050	38,050	0	0.00	0.00
IE00BKVL7778 Ut iSha Edg MSCI USD		0	430,100	193,100	237,000	1,483,620.96	0.70
IE00BKVL7778 Ut iSha Edg MSCI USD		0	21,211	21,211	0	0.00	0.00
IE00BMCDHQ56 Ut LGT EM Frontier LC Bond Sub-Fund A		0	3,020	560	2,460	2,562,160.86	1.21
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund A USD		0	15,390	5,520	9,870	8,607,784.63	4.05
Total Investment fund units						124,882,004.63	58.78

Other securities and rights

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

USD

LU0991119412 SS Ct/LGT SEL ILO USD IM WFM		0	8,954	4,220	4,734	6,678,656.42	3.14
Total Other securities and rights, which are traded on another market open to the public						6,678,656.42	3.14

Total Securities						208,533,233.31	98.15
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Total Securities						208,533,233.31	98.15
Current account balance						4,465,173.65	2.10
Derivative financial instruments						-182,322.76	-0.09
Other assets						74,270.21	0.03
Total assets as of 31.05.2024						212,890,354.41	100.20
Liabilities						-429,368.67	-0.20
Net assets as of 31.05.2024						212,460,985.74	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	46,227,520.00	EUR	47,389,219.32	26.06.2024	LGT Bank AG	-76,438.76	-0.04
CHF	Purchase	150,000.00	EUR	154,150.34	26.06.2024	LGT Bank AG	-628.86	0.00
CHF	Purchase	460,000.00	EUR	474,106.57	26.06.2024	LGT Bank AG	-3,307.38	0.00
CHF	Purchase	660,000.00	EUR	673,245.43	26.06.2024	LGT Bank AG	2,249.06	0.00
GBP	Purchase	190,000.00	EUR	220,947.96	26.06.2024	LGT Bank AG	1,675.23	0.00
GBP	Purchase	300,000.00	EUR	350,888.68	26.06.2024	LGT Bank AG	621.62	0.00
JPY	Purchase	50,000,000.00	EUR	298,718.11	26.06.2024	LGT Bank AG	-4,586.09	0.00
JPY	Purchase	33,000,000.00	EUR	194,041.08	26.06.2024	LGT Bank AG	86.05	0.00
USD	Purchase	4,000,000.00	EUR	3,732,554.97	26.06.2024	LGT Bank AG	-52,593.83	-0.02
USD	Purchase	740,000.00	EUR	687,022.33	26.06.2024	LGT Bank AG	-6,229.52	0.00
USD	Purchase	2,500,000.00	EUR	2,331,628.45	26.06.2024	LGT Bank AG	-31,652.74	-0.01
USD	Purchase	237,000.00	EUR	217,672.63	26.06.2024	LGT Bank AG	365.07	0.00
USD	Purchase	2,280,000.00	EUR	2,098,394.45	26.06.2024	LGT Bank AG	-816.60	0.00
USD	Purchase	25,989,700.00	EUR	23,858,010.61	26.06.2024	LGT Bank AG	52,260.90	0.02
USD	Purchase	1,250,000.00	EUR	1,147,973.83	26.06.2024	LGT Bank AG	2,014.03	0.00
USD	Purchase	340,000.00	EUR	318,972.68	26.06.2024	LGT Bank AG	-6,175.98	0.00
USD	Purchase	3,360,000.00	EUR	3,141,414.12	26.06.2024	LGT Bank AG	-50,246.76	-0.02
USD	Purchase	250,000.00	EUR	232,802.42	26.06.2024	LGT Bank AG	-2,804.85	0.00
USD	Purchase	1,000,000.00	EUR	929,255.76	26.06.2024	LGT Bank AG	-9,265.48	0.00
USD	Purchase	1,500,000.00	EUR	1,382,698.75	26.06.2024	LGT Bank AG	-2,713.32	0.00
USD	Purchase	4,000,000.00	EUR	3,741,926.79	26.06.2024	LGT Bank AG	-61,965.65	-0.03
CHF	Sale	1,090,000.00	EUR	1,117,245.14	26.06.2024	LGT Bank AG	1,655.75	0.00
CHF	Sale	1,080,000.00	EUR	1,117,845.79	26.06.2024	LGT Bank AG	12,491.17	0.01
CHF	Sale	350,000.00	EUR	354,167.49	26.06.2024	LGT Bank AG	-4,049.29	0.00
CHF	Sale	345,000.00	EUR	352,907.60	26.06.2024	LGT Bank AG	-191.79	0.00
CHF	Sale	190,000.00	EUR	194,263.30	26.06.2024	LGT Bank AG	-197.24	0.00
CNY	Sale	15,900,000.00	EUR	2,022,100.41	26.06.2024	LGT Bank AG	4,829.53	0.00
GBP	Sale	325,000.00	EUR	377,350.17	26.06.2024	LGT Bank AG	-3,452.66	0.00
GBP	Sale	3,883,000.00	EUR	4,525,292.93	26.06.2024	LGT Bank AG	-24,422.05	-0.01
JPY	Sale	57,000,000.00	EUR	338,911.30	26.06.2024	LGT Bank AG	3,600.80	0.00
JPY	Sale	145,280,000.00	EUR	888,026.50	26.06.2024	LGT Bank AG	33,396.50	0.02
TWD	Sale	81,000,000.00	EUR	2,335,774.84	26.06.2024	LGT Bank AG	41,818.30	0.02
USD	Sale	103,000.00	EUR	94,987.87	26.06.2024	LGT Bank AG	228.87	0.00
USD	Sale	1,800,000.00	EUR	1,670,986.48	26.06.2024	LGT Bank AG	15,003.97	0.01
USD	Sale	1,040,000.00	EUR	972,255.20	26.06.2024	LGT Bank AG	15,465.30	0.01
USD	Sale	140,000.00	EUR	128,842.85	26.06.2024	LGT Bank AG	44.21	0.00
USD	Sale	188,785,000.00	EUR	173,294,069.81	26.06.2024	LGT Bank AG	-386,296.13	-0.18
USD	Sale	730,000.00	EUR	679,750.78	26.06.2024	LGT Bank AG	8,157.87	0.00
USD	Sale	360,000.00	EUR	333,599.60	26.06.2024	LGT Bank AG	2,403.10	0.00
USD	Sale	155,000.00	EUR	142,342.22	26.06.2024	LGT Bank AG	-256.27	0.00
USD	Sale	2,000,000.00	EUR	1,862,252.88	26.06.2024	LGT Bank AG	22,272.31	0.01
Total Forward exchange transactions							-507,651.61	-0.24

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
US 10yr Note SEP 24	-24	100,000.00	30.09.2024	CBOT	-2,404,904.23	5,871.52	0.00
Total					-2,404,904.23	5,871.52	0.00

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
EURO STOXX 50 JUN 24	91	10.00	21.06.2024	EUREX	4,535,440.00	65,106.36	0.03
Mini S&P 500 JUN 24	30	50.00	21.06.2024	CME	7,315,910.01	160,419.76	0.08
MSCI EM Asia JUN 24	26	100.00	24.06.2024	EUREX	1,552,696.15	2,514.39	0.00
TOPIX JUN 24	25	10,000.00	14.06.2024	JPX	4,065,151.43	90,639.67	0.04
US 2yr Note SEP 24	36	200,000.00	03.10.2024	CBOT	6,754,144.03	777.15	0.00
Total					24,223,341.62	319,457.33	0.15
Total open derivative financial instruments at the end of the period under review						-182,322.76	-0.09

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	EUR	1,482,000.00	1,515,647.37
12.07.2023	CHF	EUR	250,000.00	254,957.13
12.07.2023	CHF	EUR	53,518,520.00	55,049,105.32
12.07.2023	CHF	EUR	200,000.00	204,981.46
12.07.2023	CHF	EUR	500,000.00	516,247.34
12.07.2023	CNY	EUR	20,600,000.00	2,608,651.61
12.07.2023	EUR	CHF	1,781,372.52	1,732,000.00
12.07.2023	EUR	CHF	395,551.78	386,000.00
12.07.2023	EUR	CHF	407,912.27	400,000.00
12.07.2023	EUR	CHF	582,064.45	570,000.00
12.07.2023	EUR	CHF	54,062,712.21	52,862,520.00
12.07.2023	EUR	CNY	2,714,297.05	20,600,000.00
12.07.2023	EUR	GBP	7,061,932.09	6,083,000.00
12.07.2023	EUR	JPY	317,225.41	50,000,000.00
12.07.2023	EUR	JPY	1,100,746.48	163,280,000.00
12.07.2023	EUR	SEK	1,275,179.54	14,796,000.00
12.07.2023	EUR	TWD	1,826,484.02	60,000,000.00
12.07.2023	EUR	USD	217,463,331.81	232,345,000.00
12.07.2023	EUR	USD	314,043.21	338,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	EUR	USD	242,841.52	261,000.00
12.07.2023	EUR	USD	25,010,757.63	27,201,700.00
12.07.2023	EUR	USD	264,696.35	290,000.00
12.07.2023	EUR	USD	68,738.29	75,000.00
12.07.2023	EUR	USD	824,768.72	900,000.00
12.07.2023	EUR	USD	915,906.08	1,000,000.00
12.07.2023	EUR	USD	1,863,047.39	2,000,000.00
12.07.2023	GBP	EUR	5,783,000.00	6,747,957.99
12.07.2023	GBP	EUR	300,000.00	349,023.90
12.07.2023	JPY	EUR	213,280,000.00	1,355,363.50
12.07.2023	SEK	EUR	12,796,000.00	1,081,748.25
12.07.2023	SEK	EUR	2,000,000.00	171,008.09
12.07.2023	TWD	EUR	60,000,000.00	1,769,441.74
12.07.2023	USD	EUR	1,480,000.00	1,356,497.67
12.07.2023	USD	EUR	227,865,000.00	209,511,769.03
12.07.2023	USD	EUR	3,100,000.00	2,901,706.11
12.07.2023	USD	EUR	1,300,000.00	1,186,624.01
12.07.2023	USD	EUR	950,000.00	882,706.84
12.07.2023	USD	EUR	413,000.00	384,737.20
12.07.2023	USD	EUR	550,000.00	509,797.05
12.07.2023	USD	EUR	1,000,000.00	926,676.71
12.07.2023	USD	EUR	285,000.00	261,045.19
12.07.2023	USD	EUR	27,467,700.00	25,710,707.39
25.10.2023	CHF	EUR	220,000.00	230,857.94
25.10.2023	CHF	EUR	1,010,000.00	1,061,407.13
25.10.2023	CHF	EUR	518,000.00	542,438.48
25.10.2023	CHF	EUR	720,000.00	750,533.97
25.10.2023	CHF	EUR	52,862,520.00	54,390,120.94
25.10.2023	CHF	EUR	1,400,000.00	1,474,926.25
25.10.2023	CHF	EUR	162,000.00	170,607.49
25.10.2023	CHF	EUR	280,000.00	292,035.67
25.10.2023	CHF	EUR	843,000.00	876,949.34
25.10.2023	CNY	EUR	20,600,000.00	2,663,632.37
25.10.2023	EUR	CHF	314,570.27	300,000.00
25.10.2023	EUR	CHF	754,996.42	730,000.00
25.10.2023	EUR	CHF	396,654.33	380,000.00
25.10.2023	EUR	CHF	257,609.70	246,000.00
25.10.2023	EUR	CHF	469,354.78	450,000.00
25.10.2023	EUR	CHF	287,391.76	275,000.00
25.10.2023	EUR	CHF	393,711.95	375,000.00
25.10.2023	EUR	CHF	543,304.87	516,000.00
25.10.2023	EUR	CHF	62,747.59	60,000.00
25.10.2023	EUR	CHF	146,896.34	140,000.00
25.10.2023	EUR	CHF	1,524,540.79	1,482,000.00
25.10.2023	EUR	CHF	420,799.46	408,000.00
25.10.2023	EUR	CHF	775,232.78	740,000.00
25.10.2023	EUR	CHF	679,649.53	655,000.00
25.10.2023	EUR	CHF	53,833,249.05	51,098,520.00
25.10.2023	EUR	CHF	167,892.10	160,000.00
25.10.2023	EUR	CNY	2,617,804.37	20,600,000.00
25.10.2023	EUR	GBP	6,711,697.60	5,783,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	EUR	JPY	369,244.21	58,000,000.00
25.10.2023	EUR	JPY	299,462.05	47,000,000.00
25.10.2023	EUR	JPY	241,944.79	38,000,000.00
25.10.2023	EUR	JPY	3,732,827.80	590,720,000.00
25.10.2023	EUR	JPY	1,370,433.09	213,280,000.00
25.10.2023	EUR	JPY	381,034.35	60,000,000.00
25.10.2023	EUR	SEK	1,081,378.00	12,796,000.00
25.10.2023	EUR	TWD	1,766,305.95	60,000,000.00
25.10.2023	EUR	USD	188,248.37	206,000.00
25.10.2023	EUR	USD	276,650.17	297,000.00
25.10.2023	EUR	USD	208,398,305.85	227,865,000.00
25.10.2023	EUR	USD	72,899.51	80,000.00
25.10.2023	EUR	USD	427,834.24	472,000.00
25.10.2023	EUR	USD	164,015.09	175,000.00
25.10.2023	EUR	USD	603,868.15	640,000.00
25.10.2023	EUR	USD	3,097,528.79	3,500,000.00
25.10.2023	EUR	USD	246,035.86	270,000.00
25.10.2023	EUR	USD	234,393.39	247,000.00
25.10.2023	EUR	USD	1,518,030.63	1,700,000.00
25.10.2023	EUR	USD	4,099,749.33	4,380,000.00
25.10.2023	EUR	USD	196,205.66	215,000.00
25.10.2023	EUR	USD	226,161.69	247,000.00
25.10.2023	EUR	USD	24,652,618.62	26,030,700.00
25.10.2023	EUR	USD	203,834.35	216,000.00
25.10.2023	EUR	USD	406,751.35	450,000.00
25.10.2023	GBP	EUR	220,000.00	256,532.24
25.10.2023	GBP	EUR	200,000.00	230,443.95
25.10.2023	GBP	EUR	150,000.00	173,877.97
25.10.2023	GBP	EUR	140,000.00	161,957.56
25.10.2023	GBP	EUR	5,073,000.00	5,854,587.42
25.10.2023	JPY	EUR	920,000,000.00	5,836,623.74
25.10.2023	JPY	EUR	45,000,000.00	291,976.72
25.10.2023	JPY	EUR	42,000,000.00	271,281.32
25.10.2023	SEK	EUR	12,796,000.00	1,106,748.08
25.10.2023	TWD	EUR	60,000,000.00	1,757,268.50
25.10.2023	USD	EUR	5,100,000.00	4,812,292.29
25.10.2023	USD	EUR	3,000,000.00	2,831,160.89
25.10.2023	USD	EUR	1,500,000.00	1,405,909.51
25.10.2023	USD	EUR	2,000,000.00	1,894,090.06
25.10.2023	USD	EUR	1,000,000.00	908,538.35
25.10.2023	USD	EUR	2,400,000.00	2,249,455.21
25.10.2023	USD	EUR	27,201,700.00	24,882,433.28
25.10.2023	USD	EUR	4,000,000.00	3,783,414.65
25.10.2023	USD	EUR	383,000.00	342,047.35
25.10.2023	USD	EUR	2,500,000.00	2,260,023.88
25.10.2023	USD	EUR	240,000.00	221,604.40
25.10.2023	USD	EUR	204,615,000.00	193,782,555.17
25.10.2023	USD	EUR	392,000.00	347,318.52
25.10.2023	USD	EUR	144,000.00	127,457.65
25.10.2023	USD	EUR	212,000.00	201,938.23
25.10.2023	USD	EUR	70,000.00	66,293.15

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	USD	EUR	620,000.00	590,574.06
25.10.2023	USD	EUR	190,000.00	172,357.64
25.10.2023	USD	EUR	1,310,000.00	1,222,754.05
25.10.2023	USD	EUR	1,100,000.00	1,007,288.19
25.10.2023	USD	EUR	1,000,000.00	934,173.47
25.10.2023	USD	EUR	770,000.00	698,039.78
25.10.2023	USD	EUR	1,800,000.00	1,702,005.34
25.10.2023	USD	EUR	443,000.00	414,692.28
25.10.2023	USD	EUR	5,000,000.00	4,569,544.35
24.01.2024	CHF	EUR	550,000.00	573,844.98
24.01.2024	CHF	EUR	350,000.00	375,359.68
24.01.2024	CHF	EUR	550,000.00	592,577.27
24.01.2024	CHF	EUR	685,000.00	727,070.48
24.01.2024	CHF	EUR	670,000.00	698,042.46
24.01.2024	CHF	EUR	51,098,520.00	54,168,348.65
24.01.2024	CHF	EUR	1,000,000.00	1,040,661.78
24.01.2024	CHF	EUR	450,000.00	468,292.93
24.01.2024	CHF	EUR	1,090,000.00	1,163,411.25
24.01.2024	CHF	EUR	517,000.00	540,141.27
24.01.2024	CHF	EUR	490,000.00	519,845.36
24.01.2024	CHF	EUR	223,000.00	237,171.47
24.01.2024	CHF	EUR	312,000.00	331,425.86
24.01.2024	CHF	EUR	380,000.00	406,383.21
24.01.2024	CHF	EUR	190,000.00	203,191.61
24.01.2024	CNY	EUR	6,600,000.00	841,883.98
24.01.2024	CNY	EUR	20,400,000.00	2,598,262.73
24.01.2024	EUR	CHF	291,872.50	280,000.00
24.01.2024	EUR	CHF	541,552.15	520,000.00
24.01.2024	EUR	CHF	51,831,059.88	48,560,520.00
24.01.2024	EUR	CHF	530,690.01	510,000.00
24.01.2024	EUR	CHF	833,408.86	800,000.00
24.01.2024	EUR	CHF	931,163.60	895,000.00
24.01.2024	EUR	CHF	1,483,928.00	1,400,000.00
24.01.2024	EUR	CHF	1,220,622.79	1,150,000.00
24.01.2024	EUR	CHF	764,735.50	720,000.00
24.01.2024	EUR	CHF	344,840.92	330,000.00
24.01.2024	EUR	CHF	1,430,701.58	1,350,000.00
24.01.2024	EUR	CHF	1,527,717.86	1,420,000.00
24.01.2024	EUR	CHF	286,432.03	270,000.00
24.01.2024	EUR	CHF	368,435.79	350,000.00
24.01.2024	EUR	CNY	828,864.91	6,400,000.00
24.01.2024	EUR	CNY	2,664,378.92	20,600,000.00
24.01.2024	EUR	GBP	5,831,698.09	5,073,000.00
24.01.2024	EUR	JPY	3,945,215.71	633,720,000.00
24.01.2024	EUR	JPY	460,143.79	74,000,000.00
24.01.2024	EUR	SEK	1,106,571.79	12,796,000.00
24.01.2024	EUR	TWD	1,759,845.60	60,000,000.00
24.01.2024	EUR	TWD	614,934.11	21,000,000.00
24.01.2024	EUR	USD	107,918.13	120,000.00
24.01.2024	EUR	USD	1,239,614.81	1,360,000.00
24.01.2024	EUR	USD	633,594.27	690,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.01.2024	EUR	USD	254,496.34	270,000.00
24.01.2024	EUR	USD	1,823,162.37	2,000,000.00
24.01.2024	EUR	USD	1,754,177.02	1,900,000.00
24.01.2024	EUR	USD	241,298.46	265,000.00
24.01.2024	EUR	USD	1,649,591.86	1,800,000.00
24.01.2024	EUR	USD	216,123.95	235,000.00
24.01.2024	EUR	USD	564,536.39	600,000.00
24.01.2024	EUR	USD	1,316,404.67	1,450,000.00
24.01.2024	EUR	USD	855,318.09	925,000.00
24.01.2024	EUR	USD	138,802.91	150,000.00
24.01.2024	EUR	USD	93,945.32	100,000.00
24.01.2024	EUR	USD	910,187.27	1,000,000.00
24.01.2024	EUR	USD	883,632.91	960,000.00
24.01.2024	EUR	USD	189,739.65	208,000.00
24.01.2024	EUR	USD	559,352.94	600,000.00
24.01.2024	EUR	USD	76,035.05	82,000.00
24.01.2024	EUR	USD	1,316,704.53	1,420,000.00
24.01.2024	EUR	USD	406,936.00	450,000.00
24.01.2024	EUR	USD	1,655,417.49	1,800,000.00
24.01.2024	EUR	USD	24,659,766.31	26,802,700.00
24.01.2024	EUR	USD	192,893,989.62	204,615,000.00
24.01.2024	EUR	USD	782,406.47	870,000.00
24.01.2024	GBP	EUR	200,000.00	228,659.50
24.01.2024	GBP	EUR	4,873,000.00	5,672,875.44
24.01.2024	JPY	EUR	70,000,000.00	445,928.94
24.01.2024	JPY	EUR	47,000,000.00	298,586.41
24.01.2024	JPY	EUR	590,720,000.00	3,773,900.38
24.01.2024	SEK	EUR	7,296,000.00	641,350.21
24.01.2024	SEK	EUR	5,500,000.00	472,850.88
24.01.2024	TWD	EUR	81,000,000.00	2,357,392.32
24.01.2024	USD	EUR	115,000.00	108,303.49
24.01.2024	USD	EUR	2,880,000.00	2,712,296.02
24.01.2024	USD	EUR	1,000,000.00	911,659.30
24.01.2024	USD	EUR	490,000.00	446,012.06
24.01.2024	USD	EUR	230,000.00	214,437.82
24.01.2024	USD	EUR	200,585,000.00	184,547,796.49
24.01.2024	USD	EUR	100,000.00	91,168.42
24.01.2024	USD	EUR	5,500,000.00	5,162,559.62
24.01.2024	USD	EUR	138,000.00	125,144.53
24.01.2024	USD	EUR	354,000.00	325,869.03
24.01.2024	USD	EUR	280,000.00	253,216.07
24.01.2024	USD	EUR	550,000.00	507,834.03
24.01.2024	USD	EUR	426,000.00	397,257.99
24.01.2024	USD	EUR	2,200,000.00	2,070,235.56
24.01.2024	USD	EUR	1,000,000.00	934,315.74
24.01.2024	USD	EUR	26,030,700.00	24,542,770.02
24.01.2024	USD	EUR	1,700,000.00	1,548,022.86
24.01.2024	USD	EUR	400,000.00	369,900.80
24.01.2024	USD	EUR	382,000.00	350,111.49
24.01.2024	USD	EUR	102,000.00	92,975.35
24.01.2024	USD	EUR	280,000.00	257,122.52

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.01.2024	USD	EUR	3,600,000.00	3,270,761.84
24.01.2024	USD	EUR	280,000.00	255,264.60
24.01.2024	USD	EUR	2,050,000.00	1,937,195.19
17.04.2024	CHF	EUR	1,090,000.00	1,111,677.72
17.04.2024	CHF	EUR	320,000.00	342,121.95
17.04.2024	CHF	EUR	210,000.00	216,221.11
17.04.2024	CHF	EUR	280,000.00	292,300.90
17.04.2024	CHF	EUR	48,560,520.00	52,125,710.07
17.04.2024	CHF	EUR	144,000.00	151,210.15
17.04.2024	CHF	EUR	400,000.00	418,192.20
17.04.2024	CHF	EUR	370,000.00	399,195.57
17.04.2024	CNY	EUR	4,500,000.00	579,695.96
17.04.2024	CNY	EUR	15,900,000.00	2,021,075.11
17.04.2024	EUR	CHF	47,146,884.24	46,227,520.00
17.04.2024	EUR	CHF	278,870.82	272,000.00
17.04.2024	EUR	CHF	458,127.18	440,000.00
17.04.2024	EUR	CHF	602,716.81	565,000.00
17.04.2024	EUR	CHF	421,672.71	400,000.00
17.04.2024	EUR	CHF	94,738.54	90,000.00
17.04.2024	EUR	CHF	475,735.90	455,000.00
17.04.2024	EUR	CHF	542,624.50	505,000.00
17.04.2024	EUR	CHF	742,811.27	730,000.00
17.04.2024	EUR	CHF	639,692.27	600,000.00
17.04.2024	EUR	CHF	1,169,871.83	1,090,000.00
17.04.2024	EUR	CNY	2,603,741.22	20,400,000.00
17.04.2024	EUR	GBP	280,652.52	240,000.00
17.04.2024	EUR	GBP	5,654,929.76	4,873,000.00
17.04.2024	EUR	JPY	237,593.18	38,000,000.00
17.04.2024	EUR	JPY	317,393.16	50,000,000.00
17.04.2024	EUR	JPY	297,841.97	48,000,000.00
17.04.2024	EUR	JPY	4,814,516.67	791,000,000.00
17.04.2024	EUR	SEK	641,222.88	7,296,000.00
17.04.2024	EUR	TWD	2,369,113.78	81,000,000.00
17.04.2024	EUR	USD	460,009.11	500,000.00
17.04.2024	EUR	USD	160,222.81	175,000.00
17.04.2024	EUR	USD	1,326,181.10	1,450,000.00
17.04.2024	EUR	USD	319,696.65	345,000.00
17.04.2024	EUR	USD	1,698,212.10	1,850,000.00
17.04.2024	EUR	USD	160,108.95	174,000.00
17.04.2024	EUR	USD	202,070.12	220,000.00
17.04.2024	EUR	USD	23,927,177.32	25,989,700.00
17.04.2024	EUR	USD	424,828.84	460,000.00
17.04.2024	EUR	USD	217,844.78	238,000.00
17.04.2024	EUR	USD	920,157.90	1,000,000.00
17.04.2024	EUR	USD	522,818.27	570,000.00
17.04.2024	EUR	USD	873,813.11	950,000.00
17.04.2024	EUR	USD	555,270.21	600,000.00
17.04.2024	EUR	USD	183,887,803.55	200,585,000.00
17.04.2024	GBP	EUR	700,000.00	815,721.80
17.04.2024	GBP	EUR	160,000.00	187,073.24
17.04.2024	GBP	EUR	180,000.00	210,105.61

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
17.04.2024	GBP	EUR	190,000.00	221,599.93
17.04.2024	GBP	EUR	3,883,000.00	4,537,275.06
17.04.2024	JPY	EUR	58,000,000.00	352,317.56
17.04.2024	JPY	EUR	633,720,000.00	3,984,218.07
17.04.2024	JPY	EUR	90,000,000.00	551,838.34
17.04.2024	JPY	EUR	145,280,000.00	880,698.35
17.04.2024	SEK	EUR	7,296,000.00	637,609.69
17.04.2024	TWD	EUR	81,000,000.00	2,333,688.67
17.04.2024	USD	EUR	550,000.00	507,993.51
17.04.2024	USD	EUR	365,000.00	333,847.06
17.04.2024	USD	EUR	9,000.00	8,301.58
17.04.2024	USD	EUR	1,000,000.00	920,208.70
17.04.2024	USD	EUR	1,430,000.00	1,317,043.74
17.04.2024	USD	EUR	200,000.00	184,750.68
17.04.2024	USD	EUR	188,785,000.00	173,819,169.51
17.04.2024	USD	EUR	165,000.00	153,549.51
17.04.2024	USD	EUR	1,600,000.00	1,488,964.91
17.04.2024	USD	EUR	4,340,000.00	4,004,779.90
17.04.2024	USD	EUR	230,000.00	211,663.58
17.04.2024	USD	EUR	26,802,700.00	24,574,775.43
17.04.2024	USD	EUR	112,000.00	102,824.08
17.04.2024	USD	EUR	1,500,000.00	1,390,109.10
17.04.2024	USD	EUR	1,000,000.00	915,641.07
17.04.2024	USD	EUR	800,000.00	736,274.69
17.04.2024	USD	EUR	1,000,000.00	912,521.16
17.04.2024	USD	EUR	1,900,000.00	1,745,378.65
17.04.2024	USD	EUR	115,000.00	106,906.93
17.04.2024	USD	EUR	500,000.00	460,030.27
17.04.2024	USD	EUR	103,000.00	94,748.28
17.04.2024	USD	EUR	2,600,000.00	2,398,234.16

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 23	15.12.2023	21	21
EURO STOXX 50 JUN 23	16.06.2023	51	51
EURO STOXX 50 SEP 23	15.09.2023	51	51
US 10yr Note DEC 23	29.12.2023	26	26
US 10yr Note JUN 24	28.06.2024	24	24
US 10yr Note MAR 24	28.03.2024	26	26
US 10yr Note SEP 23	29.09.2023	26	26

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 23	15.12.2023	4	4
EURO STOXX 50 MAR 24	15.03.2024	133	133
Mini S&P 500 DEC 23	15.12.2023	54	54
Mini S&P 500 JUN 23	16.06.2023	15	15
Mini S&P 500 MAR 24	15.03.2024	49	49
Mini S&P 500 SEP 23	15.09.2023	33	33
MSCI EM Asia DEC 23	18.12.2023	148	148
MSCI EM Asia JUN 23	19.06.2023	91	91
MSCI EM Asia MAR 24	18.03.2024	85	85
MSCI EM Asia SEP 23	18.09.2023	141	141
TOPIX DEC 23	08.12.2023	24	24
TOPIX JUN 23	09.06.2023	24	24
TOPIX MAR 24	08.03.2024	16	16
TOPIX SEP 23	08.09.2023	24	24
US 2yr Note DEC 23	04.01.2024	46	46
US 2yr Note JUN 24	03.07.2024	39	39
US 2yr Note MAR 24	03.04.2024	41	41
US 2yr Note SEP 23	04.10.2023	46	46

Transactions in exposure-decreasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4330 P 14 Mar 24	15.03.2024	12	12
SPX 4700 C 14 Mar 24	15.03.2024	6	6

Transactions in exposure-increasing derivatives during the period under review

Options

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

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

As of:	31.05.2024	31.05.2023	31.05.2022
Net asset value (EUR) B	107,060	n.a.	n.a.
Units outstanding at the end of the period (EUR) B	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) B	1,070.60	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) B	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) B	7.06% ¹	n.a.	n.a.
Net asset value (EUR) I1	108,094	n.a.	n.a.
Units outstanding at the end of the period (EUR) I1	100	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) I1	1,080.94	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) I1	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) I1	8.09% ¹	n.a.	n.a.
Net asset value (USD) PB	5,919,212	n.a.	n.a.
Units outstanding at the end of the period (USD) PB	5,368	n.a.	n.a.
Net asset value per unit at the end of the period (USD) PB	1,102.77	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	10.28% ¹	n.a.	n.a.
Net asset value (CHF) PB	15,840,413	n.a.	n.a.
Units outstanding at the end of the period (CHF) PB	14,911	n.a.	n.a.
Net asset value per unit at the end of the period (CHF) PB	1,062.34	n.a.	n.a.
Net asset value per unit at the beginning of the period (CHF) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	6.23% ¹	n.a.	n.a.
Net asset value (EUR) PB	36,064,329	n.a.	n.a.
Units outstanding at the end of the period (EUR) PB	33,299	n.a.	n.a.
Net asset value per unit at the end of the period (EUR) PB	1,083.06	n.a.	n.a.
Net asset value per unit at the beginning of the period (EUR) PB	1,000.00 ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	8.31% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (EUR) B	6.41% ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) I1	7.01% ¹	n.a.	n.a.
Percent change in asset value vs previous year (USD) PB	8.86% ¹	n.a.	n.a.
Percent change in asset value vs previous year (CHF) PB	5.07% ¹	n.a.	n.a.
Percent change in asset value vs previous year (EUR) PB	7.13% ¹	n.a.	n.a.

¹ Since launching 31.05.2023

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

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

Statement of net assets as of 31.05.2024

	31.05.2024
Assets	EUR
Bank balance	
Current account balance	2,258,324.18
Transferable securities	
Equities and other investment securities	28,858,212.83
Investment fund units	25,218,717.86
Other transferable securities and book-entry securities	1,676,371.91
Derivative financial instruments	20,303.27
Other assets	27,974.43
Total assets	58,059,904.48
Liabilities	-146,107.40
Net assets	57,913,797.08

Statement of income for the period from 01.06.2023 to 31.05.2024

	31.05.2024
Earnings	EUR
Earnings from cash in banks	81,460.95
Earnings from transferable securities	
Equities and other investment securities incl. earnings from bonus shares	527,293.09
Units of other investment undertakings	14,700.48
Other earnings	2.39
Buying into current earnings with the issue of units	1,354.84
Total earnings	624,811.75

	31.05.2024
Expenses	EUR
Interest payable	4.66
Ongoing remuneration as specified by internal regulations	435,602.33
thereof management fees	329,737.20
thereof depositary fees	25,029.70
thereof other remuneration as specified by internal regulations	80,835.43
Other expenses	45,586.94
Adjustment of current earnings with the redemption of units	42,250.38
Total expenses	523,444.31

Net earnings	101,367.44
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Capital gains and capital losses realized	1,700,089.84
Profit or loss realized	1,801,457.28

Capital gains and capital losses not realized	2,273,908.78
Net profit / loss	4,075,366.06

Distribution of profit

31.05.2024

EUR

Net earnings of the period	101,367.44
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	101,367.44
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	101,367.44
Balance carried forward into new year	0.00

Change in net assets

31.05.2024

EUR

Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	53,838,431.02
Net profit / loss	4,075,366.06
Net assets at the end of the period under review	57,913,797.08

Changes in the number of units outstanding

31.05.2024

Number

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

31.05.2024

Number

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

31.05.2024

Number

LGT CP Sustainable Strategy 5 Years (USD) PB	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	8,641.429
Number of units redeemed	-3,273.866
Number of units outstanding at the end of the period	5,367.563

31.05.2024
Number

LGT CP Sustainable Strategy 5 Years (CHF) PB

Number of units outstanding at the beginning of the period	0.000
Number of units issued	17,084.759
Number of units redeemed	-2,173.957
Number of units outstanding at the end of the period	14,910.802

31.05.2024
Number

LGT CP Sustainable Strategy 5 Years (EUR) PB

Number of units outstanding at the beginning of the period	0.000
Number of units issued	63,220.389
Number of units redeemed	-29,921.690
Number of units outstanding at the end of the period	33,298.699

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Equities and other investment securities							
<i>Equities and other investment securities, listed on an official stock exchange</i>							
Cayman Islands							
KYG8087W1015 R Shenzhou Intl Grp		0	61,100	41,800	19,300	177,711.46	0.31
Total						177,711.46	0.31
Denmark							
DK0062498333 R Novo-Nord B		0	2,660	1,260	1,400	174,054.36	0.30
DK0060534915 R Novo-Nord B		0	1,330	1,330	0	0.00	0.00
DK0061539921 R Vestas Wind		0	9,800	2,850	6,950	179,697.09	0.31
Total						353,751.45	0.61
France							
FR0000125338 R Capgemini		0	2,410	1,240	1,170	217,152.00	0.37
FR0010040865 R Gecina		0	4,040	1,130	2,910	288,090.00	0.50
FR0000121485 R Kering		0	840	250	590	187,148.00	0.32
FR0000120321 R L'Oreal		0	930	400	530	239,613.00	0.41
Total						932,003.00	1.61
Germany							
DE0007164600 B SAP		0	3,050	1,720	1,330	220,726.80	0.38
DE0005810055 R Dt Boerse		0	1,330	580	750	137,175.00	0.24
DE000A1ML7J1 R Vonovia		0	29,470	18,880	10,590	304,992.00	0.53
Total						662,893.80	1.14
Great Britain							
GB00BRXH2664 R Anglogold Ash		0	22,500	22,500	0	0.00	0.00
GB0002374006 R Diageo		0	10,240	4,800	5,440	167,844.19	0.29
GB0033986497 R ITV		0	333,200	333,200	0	0.00	0.00
GB0007099541 R Prudential		0	42,300	18,800	23,500	205,900.58	0.36

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
GB00B24CGK77 R Reckitt Ben Grp		0	5,170	1,300	3,870	202,085.53	0.35
GB0007188757 R Rio Tinto		0	3,570	1,710	1,860	119,466.32	0.21
GB0009223206 R Smith & Neph		0	31,130	9,960	21,170	245,923.82	0.42
GB0007908733 R SSE		0	19,000	6,200	12,800	263,485.18	0.45
GB00B10RZP78 R Unilever		0	8,158	3,470	4,688	235,287.57	0.41
Total						1,439,993.19	2.49
Hong Kong							
HK0000069689 R AIA		0	30,600	10,000	20,600	146,627.32	0.25
HK0823032773 R Link REIT		0	118,200	48,700	69,500	268,417.01	0.46
Total						415,044.33	0.72
Ireland							
IE00B4BNMY34 R Accenture A		0	7,500	3,780	3,720	967,182.78	1.67
IE00BTN1Y115 R Medtronic		0	22,400	6,860	15,540	1,164,623.24	2.01
Total						2,131,806.02	3.68
Japan							
JP3899600005 R Mitsubishi Estate		0	50,100	33,200	16,900	261,668.75	0.45
JP3695200000 R NGK Insulators		0	18,000	7,000	11,000	135,214.68	0.23
JP3756600007 R Nintendo		0	18,600	4,600	14,000	702,573.14	1.21
JP3756100008 R Nitori Hldgs		0	1,800	1,000	800	81,514.21	0.14
Total						1,180,970.78	2.04
Netherlands							
NL0000009165 R Heineken		0	4,190	1,590	2,600	238,888.00	0.41
NL0011821202 R ING Group		0	29,800	29,800	0	0.00	0.00
Total						238,888.00	0.41
Singapore							
SG1L01001701 R DBS Grp		0	19,700	10,900	8,800	215,849.35	0.37
Total						215,849.35	0.37

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
South Africa							
ZAE000043485 R AngloGold		0	22,500	22,500	0	0.00	0.00
Total						0.00	0.00
Spain							
ES0109067019 B Amadeus IT A		0	6,450	2,570	3,880	253,519.20	0.44
ES0171996087 B Grifols A		0	25,900	25,900	0	0.00	0.00
ES0113900J37 R Santander		0	63,700	0	63,700	307,957.65	0.53
Total						561,476.85	0.97
Sweden							
SE0007100581 R Assa Abloy B		0	9,350	4,070	5,280	142,072.10	0.25
SE0020050417 R Boliden		0	6,280	6,280	0	0.00	0.00
Total						142,072.10	0.25
Switzerland							
CH0030170408 R Geberit		0	780	470	310	174,309.25	0.30
Total						174,309.25	0.30
Taiwan							
US8740391003 R Taiwan Semi /ADR		0	8,530	2,550	5,980	831,884.98	1.44
Total						831,884.98	1.44
United States of America							
US0082521081 R Affiliated Mgr		0	10,200	4,050	6,150	921,013.04	1.59
US00846U1016 R Agilent Tech		0	17,250	8,280	8,970	1,077,391.29	1.86
US00971T1016 R Akamai		0	20,590	11,710	8,880	754,401.22	1.30
US02079K3059 R Alphabet A		0	19,800	9,770	10,030	1,593,529.68	2.75
US1713401024 R Church & Dwight		0	16,150	5,700	10,450	1,029,937.28	1.78
US20030N1019 R Comcast A		0	38,000	14,180	23,820	878,208.16	1.52
US2538681030 R Digital Realty		0	5,080	2,830	2,250	301,188.09	0.52
US29476L1070 R Eq Residential		0	11,610	6,910	4,700	281,502.16	0.49
US5184391044 R Estee Laud A		0	10,860	2,720	8,140	924,844.86	1.60

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US44107P1049 R Host Hotels		0	42,900	25,860	17,040	281,554.29	0.49
US45168D1046 R IDEXX Labs		0	4,570	2,770	1,800	823,863.62	1.42
US45866F1049 R Intercont Ex		0	10,060	4,600	5,460	673,353.84	1.16
US4932671088 R KeyCorp		0	94,000	94,000	0	0.00	0.00
US5949181045 R Microsoft		0	7,000	3,400	3,600	1,376,438.28	2.38
US6174464486 R MS		0	15,130	5,350	9,780	881,303.35	1.52
US6516391066 R Newmont		0	28,460	11,350	17,110	660,919.49	1.14
US70450Y1038 R PayPal Hldgs		0	26,330	8,650	17,680	1,025,708.59	1.77
US7134481081 R PepsiCo		0	9,640	9,640	0	0.00	0.00
US74340W1036 R Prologis		0	6,270	3,350	2,920	297,150.15	0.51
US2197981051 R QuidelOrtho		0	19,630	4,800	14,830	603,580.60	1.04
US7611521078 R Resmed		0	7,000	1,750	5,250	997,681.24	1.72
US7782961038 R Ross Stores		0	15,290	8,370	6,920	890,756.72	1.54
US8552441094 R Starbucks		0	17,410	8,200	9,210	680,475.37	1.17
US8725901040 R T-Mobile US		0	7,630	3,270	4,360	702,579.35	1.21
US91347P1057 R Uni Display		0	12,900	7,350	5,550	898,121.03	1.55
US91324P1021 R Unitedhlth		0	4,860	3,010	1,850	844,056.57	1.46
Total						19,399,558.27	33.49
Total Equities and other investment securities, listed on an official stock exchange						28,858,212.83	49.83

Investment fund units

IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	705	705	0	0.00	0.00
IE00BQ1YC623 LGT Dynamic Protection A USD		0	3,740	1,530	2,210	2,346,245.86	4.05
LU2614240534 LGT Dyn CB Fd IM USD		0	3,600	0	3,600	369,797.80	0.64
IE00BYZSH67 LGT Risk Pr Sub-Fd A USD		0	1,730	530	1,200	1,762,256.73	3.04
LI0026564646 LGT Select Bond High Yield (USD) IM		0	3,165	1,305	1,860	4,670,822.33	8.07
LI0225414825 LGT Select Cat Bond (USD) IM		0	1,010	550	460	658,091.21	1.14

ISIN/Description ¹	Term	31.05.2023 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
LI0113203439 LGT Select Equity Enhanced Minimum Variance (USD) IM		0	1,667	904	763	2,375,668.72	4.10
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		0	2,900	1,140	1,760	1,701,822.18	2.94
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fd A (USD)		0	3,635	1,600	2,035	2,421,139.04	4.18
LI0113203447 MA Sustainable Investment Grade Bond Fund (USD) IM		0	5,470	2,930	2,540	3,069,896.48	5.30
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	9,480	7,380	2,100	2,208,892.27	3.81
LU2300294589 Ut A IS M EM A SP		0	35,700	35,700	0	0.00	0.00
IE00BMDX0K95 Ut CSIF FTSE Nareit A USD		0	13,080	13,080	0	0.00	0.00
IE00BKVL7778 Ut iSha Edg MSCI USD		0	185,300	100,800	84,500	528,970.34	0.91
IE00BKVL7778 Ut iSha Edg MSCI USD		0	4,789	4,789	0	0.00	0.00
IE00BMCDHQ56 Ut LGT EM Frontier LC Bond Sub-Fund A		0	900	280	620	645,747.86	1.12
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund A USD		0	4,880	2,060	2,820	2,459,367.04	4.25
Total Investment fund units						25,218,717.86	43.55

Other securities and rights

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

USD

LU0991119412 SS CvtLGT SEL ILO USD IM WFM		0	2,748	1,560	1,188	1,676,371.91	2.89
Total Other securities and rights, which are traded on another market open to the public						1,676,371.91	2.89

Total Securities						55,753,302.60	96.27
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Total Securities						55,753,302.60	96.27
Current account balance						2,258,324.18	3.90
Derivative financial instruments						20,303.27	0.04
Other assets						27,974.43	0.05
Total assets as of 31.05.2024						58,059,904.48	100.25
Liabilities						-146,107.40	-0.25
Net assets as of 31.05.2024						57,913,797.08	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	65,000.00	EUR	66,798.48	26.06.2024	LGT Bank AG	-272.51	0.00
CHF	Purchase	12,978,500.00	EUR	13,304,650.19	26.06.2024	LGT Bank AG	-21,460.38	-0.04
CHF	Purchase	60,000.00	EUR	62,108.20	26.06.2024	LGT Bank AG	-699.61	0.00
CHF	Purchase	120,000.00	EUR	123,679.97	26.06.2024	LGT Bank AG	-862.79	0.00
CHF	Purchase	97,000.00	EUR	100,713.72	26.06.2024	LGT Bank AG	-1,436.50	0.00
CHF	Purchase	80,000.00	EUR	82,068.45	26.06.2024	LGT Bank AG	-190.33	0.00
CHF	Purchase	235,000.00	EUR	239,716.18	26.06.2024	LGT Bank AG	800.80	0.00
JPY	Purchase	13,500,000.00	EUR	79,380.44	26.06.2024	LGT Bank AG	35.21	0.00
USD	Purchase	480,000.00	EUR	441,767.25	26.06.2024	LGT Bank AG	-171.91	0.00
USD	Purchase	72,000.00	EUR	66,128.39	26.06.2024	LGT Bank AG	110.91	0.00
USD	Purchase	700,000.00	EUR	654,775.94	26.06.2024	LGT Bank AG	-10,782.74	-0.02
USD	Purchase	1,400,000.00	EUR	1,308,922.55	26.06.2024	LGT Bank AG	-20,936.15	-0.04
USD	Purchase	550,000.00	EUR	512,958.26	26.06.2024	LGT Bank AG	-6,963.60	-0.01
USD	Purchase	780,000.00	EUR	731,616.72	26.06.2024	LGT Bank AG	-14,024.30	-0.02
USD	Purchase	75,000.00	EUR	69,840.73	26.06.2024	LGT Bank AG	-841.46	0.00
USD	Purchase	5,620,700.00	EUR	5,159,687.12	26.06.2024	LGT Bank AG	11,302.27	0.02
USD	Purchase	150,000.00	EUR	137,756.86	26.06.2024	LGT Bank AG	241.68	0.00
USD	Purchase	170,000.00	EUR	157,829.46	26.06.2024	LGT Bank AG	-1,431.11	0.00
USD	Purchase	300,000.00	EUR	279,853.41	26.06.2024	LGT Bank AG	-3,856.32	-0.01
CHF	Sale	420,000.00	EUR	430,498.13	26.06.2024	LGT Bank AG	638.00	0.00
CHF	Sale	43,000.00	EUR	43,964.85	26.06.2024	LGT Bank AG	-44.64	0.00
CHF	Sale	110,000.00	EUR	112,521.26	26.06.2024	LGT Bank AG	-61.16	0.00
CHF	Sale	340,000.00	EUR	351,914.41	26.06.2024	LGT Bank AG	3,932.40	0.01
CHF	Sale	25,000.00	EUR	25,297.68	26.06.2024	LGT Bank AG	-289.23	0.00
CNY	Sale	6,000,000.00	EUR	763,056.76	26.06.2024	LGT Bank AG	1,822.46	0.00
GBP	Sale	86,000.00	EUR	99,852.66	26.06.2024	LGT Bank AG	-913.63	0.00
GBP	Sale	1,412,000.00	EUR	1,645,561.06	26.06.2024	LGT Bank AG	-8,880.75	-0.02
JPY	Sale	99,426,000.00	EUR	607,743.13	26.06.2024	LGT Bank AG	22,855.73	0.04
JPY	Sale	19,000,000.00	EUR	112,970.43	26.06.2024	LGT Bank AG	1,200.26	0.00
KRW	Sale	190,000,000.00	EUR	129,996.31	26.06.2024	LGT Bank AG	3,596.73	0.01
TWD	Sale	29,900,000.00	EUR	862,218.12	26.06.2024	LGT Bank AG	15,436.63	0.03
USD	Sale	700,000.00	EUR	651,788.51	26.06.2024	LGT Bank AG	7,795.31	0.01
USD	Sale	46,446,000.00	EUR	42,634,829.92	26.06.2024	LGT Bank AG	-95,038.85	-0.16
USD	Sale	31,000.00	EUR	29,080.18	26.06.2024	LGT Bank AG	560.48	0.00
USD	Sale	30,000.00	EUR	27,550.11	26.06.2024	LGT Bank AG	-49.60	0.00
USD	Sale	370,000.00	EUR	347,017.71	26.06.2024	LGT Bank AG	6,621.30	0.01
USD	Sale	27,000.00	EUR	24,899.73	26.06.2024	LGT Bank AG	59.99	0.00
USD	Sale	670,000.00	EUR	621,978.30	26.06.2024	LGT Bank AG	5,584.81	0.01
USD	Sale	35,000.00	EUR	32,210.71	26.06.2024	LGT Bank AG	11.05	0.00
USD	Sale	490,000.00	EUR	458,081.78	26.06.2024	LGT Bank AG	7,286.54	0.01
USD	Sale	90,000.00	EUR	83,399.90	26.06.2024	LGT Bank AG	600.77	0.00
USD	Sale	220,000.00	EUR	204,856.40	26.06.2024	LGT Bank AG	2,458.54	0.00
Total Forward exchange transactions							-96,255.70	-0.17

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
US 10yr Note SEP 24	-6	100,000.00	30.09.2024	CBOT	-601,226.06	1,467.88	0.00
Total					-601,226.06	1,467.88	0.00

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
EURO STOXX 50 JUN 24	32	10.00	21.06.2024	EUREX	1,594,880.00	22,186.67	0.04
Mini S&P 500 JUN 24	9	50.00	21.06.2024	CME	2,194,773.00	46,234.27	0.08
MSCI EM Asia JUN 24	16	100.00	24.06.2024	EUREX	955,505.33	1,547.32	0.00
TOPIX JUN 24	9	10,000.00	14.06.2024	JPX	1,463,454.52	44,906.96	0.08
US 2yr Note SEP 24	10	200,000.00	03.10.2024	CBOT	1,876,151.12	215.87	0.00
Total					8,084,763.97	115,091.09	0.20

Total open derivative financial instruments at the end of the period under review	20,303.27	0.04
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Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	CHF	EUR	13,583,500.00	13,971,976.84
12.07.2023	CHF	EUR	67,000.00	69,109.36
12.07.2023	CHF	EUR	240,000.00	244,758.85
12.07.2023	CHF	EUR	158,000.00	163,134.16
12.07.2023	CHF	EUR	100,000.00	102,490.73
12.07.2023	CHF	EUR	688,000.00	703,620.37
12.07.2023	CHF	EUR	125,000.00	127,651.71
12.07.2023	CNY	EUR	8,600,000.00	1,089,048.73
12.07.2023	EUR	CHF	203,956.14	200,000.00
12.07.2023	EUR	CHF	326,329.82	320,000.00
12.07.2023	EUR	CHF	748,752.42	728,000.00
12.07.2023	EUR	CHF	220,320.29	215,000.00
12.07.2023	EUR	CHF	13,804,970.34	13,498,500.00
12.07.2023	EUR	CNY	1,133,153.14	8,600,000.00
12.07.2023	EUR	GBP	2,997,519.09	2,582,000.00
12.07.2023	EUR	JPY	133,234.67	21,000,000.00
12.07.2023	EUR	JPY	1,007,350.21	149,426,000.00
12.07.2023	EUR	KRW	133,785.86	190,000,000.00
12.07.2023	EUR	SEK	223,475.30	2,593,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.07.2023	EUR	TWD	894,977.17	29,400,000.00
12.07.2023	EUR	USD	345,057.43	375,000.00
12.07.2023	EUR	USD	43,096.41	47,000.00
12.07.2023	EUR	USD	656,724.20	705,000.00
12.07.2023	EUR	USD	106,849.02	115,000.00
12.07.2023	EUR	USD	59,406,626.34	63,472,000.00
12.07.2023	EUR	USD	6,375,229.86	6,933,700.00
12.07.2023	EUR	USD	42,799.66	46,000.00
12.07.2023	EUR	USD	100,402.06	110,000.00
12.07.2023	EUR	USD	320,743.39	350,000.00
12.07.2023	EUR	USD	439,634.92	480,000.00
12.07.2023	GBP	EUR	2,502,000.00	2,919,486.58
12.07.2023	GBP	EUR	80,000.00	93,073.04
12.07.2023	JPY	EUR	170,426,000.00	1,083,032.54
12.07.2023	KRW	EUR	190,000,000.00	134,492.33
12.07.2023	SEK	EUR	2,593,000.00	219,207.03
12.07.2023	TWD	EUR	29,400,000.00	867,026.45
12.07.2023	USD	EUR	120,000.00	110,888.13
12.07.2023	USD	EUR	266,000.00	247,157.92
12.07.2023	USD	EUR	236,000.00	216,306.39
12.07.2023	USD	EUR	100,000.00	91,594.80
12.07.2023	USD	EUR	118,000.00	109,924.92
12.07.2023	USD	EUR	140,000.00	130,741.54
12.07.2023	USD	EUR	1,000,000.00	936,034.23
12.07.2023	USD	EUR	62,636,000.00	57,591,026.11
12.07.2023	USD	EUR	6,912,700.00	6,470,523.81
12.07.2023	USD	EUR	215,000.00	197,909.54
12.07.2023	USD	EUR	250,000.00	231,624.53
12.07.2023	USD	EUR	640,000.00	584,184.13
25.10.2023	CHF	EUR	201,000.00	211,230.53
25.10.2023	CHF	EUR	580,000.00	611,040.88
25.10.2023	CHF	EUR	18,000.00	18,956.39
25.10.2023	CHF	EUR	300,000.00	312,081.62
25.10.2023	CHF	EUR	90,000.00	94,246.07
25.10.2023	CHF	EUR	206,000.00	214,736.11
25.10.2023	CHF	EUR	193,000.00	202,105.46
25.10.2023	CHF	EUR	25,000.00	26,146.03
25.10.2023	CHF	EUR	13,498,500.00	13,888,574.50
25.10.2023	CHF	EUR	60,000.00	62,282.79
25.10.2023	CNY	EUR	8,600,000.00	1,112,001.86
25.10.2023	EUR	CHF	261,663.14	253,000.00
25.10.2023	EUR	CHF	260,711.87	250,000.00
25.10.2023	EUR	CHF	188,570.14	180,000.00
25.10.2023	EUR	CHF	31,415.82	30,000.00
25.10.2023	EUR	CHF	707,749.03	688,000.00
25.10.2023	EUR	CHF	13,491,887.91	12,806,500.00
25.10.2023	EUR	CHF	96,999.99	93,000.00
25.10.2023	EUR	CHF	23,083.71	22,000.00
25.10.2023	EUR	CHF	212,714.74	205,000.00
25.10.2023	EUR	CHF	85,603.81	83,000.00
25.10.2023	EUR	CHF	120,032.47	114,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	EUR	CHF	125,407.31	120,000.00
25.10.2023	EUR	CHF	29,381.12	28,000.00
25.10.2023	EUR	CHF	86,091.68	82,000.00
25.10.2023	EUR	CHF	225,702.64	217,000.00
25.10.2023	EUR	CNY	1,092,869.79	8,600,000.00
25.10.2023	EUR	GBP	2,903,798.61	2,502,000.00
25.10.2023	EUR	JPY	673,453.40	106,574,000.00
25.10.2023	EUR	JPY	1,095,074.22	170,426,000.00
25.10.2023	EUR	JPY	152,413.74	24,000,000.00
25.10.2023	EUR	JPY	114,687.59	18,000,000.00
25.10.2023	EUR	JPY	95,494.19	15,000,000.00
25.10.2023	EUR	KRW	135,240.94	190,000,000.00
25.10.2023	EUR	SEK	219,132.01	2,593,000.00
25.10.2023	EUR	TWD	865,489.91	29,400,000.00
25.10.2023	EUR	USD	179,647.97	190,000.00
25.10.2023	EUR	USD	44,601.17	47,000.00
25.10.2023	EUR	USD	126,544.86	140,000.00
25.10.2023	EUR	USD	1,185,911.02	1,340,000.00
25.10.2023	EUR	USD	63,787.08	70,000.00
25.10.2023	EUR	USD	96,081.42	106,000.00
25.10.2023	EUR	USD	1,333,822.56	1,425,000.00
25.10.2023	EUR	USD	85,696.35	92,000.00
25.10.2023	EUR	USD	501,921.45	550,000.00
25.10.2023	EUR	USD	49,444.26	54,000.00
25.10.2023	EUR	USD	6,410,360.83	6,768,700.00
25.10.2023	EUR	USD	68,417.72	73,000.00
25.10.2023	EUR	USD	184,934.62	196,000.00
25.10.2023	EUR	USD	642,930.62	720,000.00
25.10.2023	EUR	USD	57,284,955.06	62,636,000.00
25.10.2023	EUR	USD	449,267.78	500,000.00
25.10.2023	GBP	EUR	2,210,000.00	2,550,490.48
25.10.2023	GBP	EUR	60,000.00	69,133.19
25.10.2023	GBP	EUR	17,000.00	19,648.86
25.10.2023	GBP	EUR	65,000.00	75,347.12
25.10.2023	GBP	EUR	60,000.00	69,410.38
25.10.2023	GBP	EUR	90,000.00	104,945.01
25.10.2023	JPY	EUR	283,000,000.00	1,795,396.22
25.10.2023	JPY	EUR	16,000,000.00	103,345.26
25.10.2023	JPY	EUR	35,000,000.00	227,093.01
25.10.2023	KRW	EUR	190,000,000.00	132,980.12
25.10.2023	SEK	EUR	1,393,000.00	120,482.97
25.10.2023	SEK	EUR	1,200,000.00	104,577.86
25.10.2023	TWD	EUR	29,400,000.00	861,061.57
25.10.2023	USD	EUR	805,000.00	751,387.03
25.10.2023	USD	EUR	6,933,700.00	6,342,520.05
25.10.2023	USD	EUR	86,000.00	76,120.54
25.10.2023	USD	EUR	60,000.00	57,152.33
25.10.2023	USD	EUR	120,000.00	108,165.80
25.10.2023	USD	EUR	19,000.00	17,340.66
25.10.2023	USD	EUR	35,000.00	33,094.55
25.10.2023	USD	EUR	130,000.00	118,477.04

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
25.10.2023	USD	EUR	96,000.00	85,057.60
25.10.2023	USD	EUR	14,000.00	13,258.63
25.10.2023	USD	EUR	60,511,000.00	57,307,510.18
25.10.2023	USD	EUR	131,000.00	122,629.09
25.10.2023	USD	EUR	270,000.00	257,185.48
25.10.2023	USD	EUR	900,000.00	849,228.05
25.10.2023	USD	EUR	250,000.00	236,761.26
25.10.2023	USD	EUR	320,000.00	293,029.29
25.10.2023	USD	EUR	62,000.00	57,247.80
25.10.2023	USD	EUR	110,000.00	98,238.14
25.10.2023	USD	EUR	935,000.00	845,248.93
25.10.2023	USD	EUR	700,000.00	656,091.10
25.10.2023	USD	EUR	400,000.00	371,681.58
25.10.2023	USD	EUR	500,000.00	474,539.08
25.10.2023	USD	EUR	320,000.00	290,094.45
25.10.2023	USD	EUR	1,200,000.00	1,135,024.39
24.11.2023	EUR	JPY	295,801.95	48,000,000.00
24.01.2024	CHF	EUR	198,000.00	206,584.19
24.01.2024	CHF	EUR	320,000.00	333,011.77
24.01.2024	CHF	EUR	470,000.00	501,654.39
24.01.2024	CHF	EUR	117,000.00	122,237.00
24.01.2024	CHF	EUR	195,000.00	206,877.24
24.01.2024	CHF	EUR	116,000.00	123,371.71
24.01.2024	CHF	EUR	147,000.00	158,379.74
24.01.2024	CHF	EUR	89,000.00	92,617.93
24.01.2024	CHF	EUR	230,000.00	239,828.91
24.01.2024	CHF	EUR	70,000.00	74,191.29
24.01.2024	CHF	EUR	125,000.00	134,057.03
24.01.2024	CHF	EUR	100,000.00	106,226.24
24.01.2024	CHF	EUR	40,000.00	43,096.53
24.01.2024	CHF	EUR	93,000.00	99,456.94
24.01.2024	CHF	EUR	12,806,500.00	13,575,871.81
24.01.2024	CHF	EUR	133,000.00	141,168.43
24.01.2024	CNY	EUR	7,400,000.00	942,507.07
24.01.2024	CNY	EUR	1,700,000.00	216,848.90
24.01.2024	CNY	EUR	3,100,000.00	396,239.71
24.01.2024	EUR	CHF	14,159,995.73	13,266,500.00
24.01.2024	EUR	CHF	110,530.74	105,000.00
24.01.2024	EUR	CHF	60,459.30	58,000.00
24.01.2024	EUR	CHF	176,526.56	169,000.00
24.01.2024	EUR	CHF	321,862.57	310,000.00
24.01.2024	EUR	CHF	108,677.14	104,000.00
24.01.2024	EUR	CHF	614,770.17	580,000.00
24.01.2024	EUR	CHF	436,798.20	406,000.00
24.01.2024	EUR	CHF	42,615.66	40,000.00
24.01.2024	EUR	CHF	26,044.03	25,000.00
24.01.2024	EUR	CHF	180,439.89	170,000.00
24.01.2024	EUR	CHF	16,663.14	16,000.00
24.01.2024	EUR	CNY	1,112,313.53	8,600,000.00
24.01.2024	EUR	CNY	466,236.51	3,600,000.00
24.01.2024	EUR	GBP	2,540,518.98	2,210,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.01.2024	EUR	JPY	116,665.77	18,500,000.00
24.01.2024	EUR	JPY	666,587.81	107,074,000.00
24.01.2024	EUR	JPY	130,581.35	21,000,000.00
24.01.2024	EUR	JPY	57,316.95	9,000,000.00
24.01.2024	EUR	KRW	133,067.20	190,000,000.00
24.01.2024	EUR	SEK	120,463.78	1,393,000.00
24.01.2024	EUR	TWD	210,834.55	7,200,000.00
24.01.2024	EUR	TWD	862,324.35	29,400,000.00
24.01.2024	EUR	USD	27,547.58	30,000.00
24.01.2024	EUR	USD	554,800.92	600,000.00
24.01.2024	EUR	USD	227,870.37	250,000.00
24.01.2024	EUR	USD	809,315.22	880,000.00
24.01.2024	EUR	USD	63,152.79	67,000.00
24.01.2024	EUR	USD	5,241,236.54	5,696,700.00
24.01.2024	EUR	USD	844,563.24	910,000.00
24.01.2024	EUR	USD	45,610.49	50,000.00
24.01.2024	EUR	USD	441,816.45	480,000.00
24.01.2024	EUR	USD	180,860.44	200,000.00
24.01.2024	EUR	USD	43,167.25	48,000.00
24.01.2024	EUR	USD	455,790.59	500,000.00
24.01.2024	EUR	USD	61,007.53	67,000.00
24.01.2024	EUR	USD	32,387.35	35,000.00
24.01.2024	EUR	USD	453,932.65	500,000.00
24.01.2024	EUR	USD	273,056.18	300,000.00
24.01.2024	EUR	USD	535,485.62	580,000.00
24.01.2024	EUR	USD	661,281.28	715,000.00
24.01.2024	EUR	USD	57,044,733.80	60,511,000.00
24.01.2024	EUR	USD	115,729.96	123,000.00
24.01.2024	EUR	USD	63,470.47	70,000.00
24.01.2024	EUR	USD	482,173.49	520,000.00
24.01.2024	EUR	USD	366,575.97	400,000.00
24.01.2024	GBP	EUR	1,530,000.00	1,781,140.86
24.01.2024	GBP	EUR	120,000.00	137,195.70
24.01.2024	GBP	EUR	60,000.00	69,515.97
24.01.2024	GBP	EUR	500,000.00	570,691.24
24.01.2024	JPY	EUR	15,000,000.00	95,293.54
24.01.2024	JPY	EUR	106,574,000.00	680,863.45
24.01.2024	JPY	EUR	18,000,000.00	115,430.53
24.01.2024	JPY	EUR	16,000,000.00	101,926.61
24.01.2024	KRW	EUR	190,000,000.00	129,914.53
24.01.2024	SEK	EUR	1,393,000.00	122,450.77
24.01.2024	TWD	EUR	6,700,000.00	196,460.77
24.01.2024	TWD	EUR	29,900,000.00	870,197.90
24.01.2024	USD	EUR	6,768,700.00	6,381,797.17
24.01.2024	USD	EUR	150,000.00	138,500.19
24.01.2024	USD	EUR	3,000,000.00	2,735,052.71
24.01.2024	USD	EUR	109,000.00	99,214.93
24.01.2024	USD	EUR	20,000.00	18,835.39
24.01.2024	USD	EUR	17,000.00	15,765.41
24.01.2024	USD	EUR	88,000.00	80,653.96
24.01.2024	USD	EUR	10,000.00	9,115.23

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.01.2024	USD	EUR	510,000.00	479,918.24
24.01.2024	USD	EUR	1,000,000.00	940,564.77
24.01.2024	USD	EUR	131,000.00	120,589.95
24.01.2024	USD	EUR	68,000.00	61,495.33
24.01.2024	USD	EUR	185,000.00	169,884.52
24.01.2024	USD	EUR	265,000.00	241,757.22
24.01.2024	USD	EUR	10,700,000.00	9,754,754.53
24.01.2024	USD	EUR	1,400,000.00	1,314,186.27
24.01.2024	USD	EUR	1,350,000.00	1,271,388.76
24.01.2024	USD	EUR	200,000.00	183,718.74
24.01.2024	USD	EUR	74,000.00	68,993.04
24.01.2024	USD	EUR	670,000.00	610,103.13
24.01.2024	USD	EUR	460,000.00	434,687.70
24.01.2024	USD	EUR	50,000.00	46,926.28
24.01.2024	USD	EUR	60,000.00	55,692.72
24.01.2024	USD	EUR	46,011,000.00	42,332,321.28
24.01.2024	USD	EUR	167,000.00	152,251.27
24.01.2024	USD	EUR	69,000.00	64,344.60
17.04.2024	CHF	EUR	70,000.00	74,640.47
17.04.2024	CHF	EUR	420,000.00	428,352.88
17.04.2024	CHF	EUR	115,000.00	124,074.30
17.04.2024	CHF	EUR	125,000.00	133,641.39
17.04.2024	CHF	EUR	120,000.00	127,522.69
17.04.2024	CHF	EUR	50,000.00	52,713.87
17.04.2024	CHF	EUR	90,000.00	94,506.35
17.04.2024	CHF	EUR	96,000.00	100,217.45
17.04.2024	CHF	EUR	54,000.00	56,455.95
17.04.2024	CHF	EUR	140,000.00	144,147.41
17.04.2024	CHF	EUR	13,266,500.00	14,240,492.74
17.04.2024	CNY	EUR	6,000,000.00	762,669.85
17.04.2024	CNY	EUR	1,400,000.00	180,349.85
17.04.2024	EUR	CHF	13,236,613.97	12,978,500.00
17.04.2024	EUR	CHF	237,752.29	223,000.00
17.04.2024	EUR	CHF	42,106.02	40,000.00
17.04.2024	EUR	CHF	249,299.67	245,000.00
17.04.2024	EUR	CHF	504,440.15	470,000.00
17.04.2024	EUR	CHF	75,497.66	70,000.00
17.04.2024	EUR	CHF	52,709.09	50,000.00
17.04.2024	EUR	CHF	105,656.53	100,000.00
17.04.2024	EUR	CHF	112,042.19	110,000.00
17.04.2024	EUR	CHF	161,175.59	150,000.00
17.04.2024	EUR	CHF	115,013.07	110,000.00
17.04.2024	EUR	CNY	944,494.36	7,400,000.00
17.04.2024	EUR	GBP	83,998.42	72,000.00
17.04.2024	EUR	GBP	1,775,506.37	1,530,000.00
17.04.2024	EUR	JPY	52,742.85	8,500,000.00
17.04.2024	EUR	JPY	100,039.23	16,000,000.00
17.04.2024	EUR	JPY	1,247,757.16	205,000,000.00
17.04.2024	EUR	KRW	130,039.01	190,000,000.00
17.04.2024	EUR	SEK	122,426.46	1,393,000.00
17.04.2024	EUR	TWD	874,524.71	29,900,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
17.04.2024	EUR	USD	457,824.73	500,000.00
17.04.2024	EUR	USD	66,719.30	72,000.00
17.04.2024	EUR	USD	155,928.25	170,000.00
17.04.2024	EUR	USD	274,594.26	300,000.00
17.04.2024	EUR	USD	174,830.00	190,000.00
17.04.2024	EUR	USD	42,180,929.43	46,011,000.00
17.04.2024	EUR	USD	5,174,645.55	5,620,700.00
17.04.2024	EUR	USD	514,053.39	560,000.00
17.04.2024	EUR	USD	182,921.53	200,000.00
17.04.2024	EUR	USD	126,525.11	137,000.00
17.04.2024	EUR	USD	28,382.33	31,000.00
17.04.2024	EUR	USD	119,602.37	130,000.00
17.04.2024	EUR	USD	17,390.97	19,000.00
17.04.2024	EUR	USD	11,990.09	13,000.00
17.04.2024	EUR	USD	262,143.93	285,000.00
17.04.2024	EUR	USD	56,947.03	62,000.00
17.04.2024	EUR	USD	351,671.13	380,000.00
17.04.2024	GBP	EUR	65,000.00	75,871.47
17.04.2024	GBP	EUR	1,412,000.00	1,649,918.21
17.04.2024	GBP	EUR	65,000.00	75,810.50
17.04.2024	GBP	EUR	60,000.00	69,931.70
17.04.2024	JPY	EUR	23,000,000.00	139,712.14
17.04.2024	JPY	EUR	99,426,000.00	602,727.93
17.04.2024	JPY	EUR	107,074,000.00	673,177.69
17.04.2024	KRW	EUR	190,000,000.00	130,154.82
17.04.2024	SEK	EUR	1,393,000.00	121,736.61
17.04.2024	TWD	EUR	29,900,000.00	861,448.04
17.04.2024	USD	EUR	275,000.00	253,659.38
17.04.2024	USD	EUR	5,696,700.00	5,223,172.41
17.04.2024	USD	EUR	61,000.00	56,348.96
17.04.2024	USD	EUR	46,446,000.00	42,764,018.05
17.04.2024	USD	EUR	25,000.00	22,931.68
17.04.2024	USD	EUR	230,000.00	214,038.71
17.04.2024	USD	EUR	690,000.00	635,496.63
17.04.2024	USD	EUR	15,000.00	13,944.38
17.04.2024	USD	EUR	125,000.00	115,453.07
17.04.2024	USD	EUR	400,000.00	367,448.14
17.04.2024	USD	EUR	81,000.00	74,363.84
17.04.2024	USD	EUR	55,000.00	50,615.20
17.04.2024	USD	EUR	24,000.00	22,334.47
17.04.2024	USD	EUR	87,000.00	79,574.51
17.04.2024	USD	EUR	200,000.00	184,282.05
17.04.2024	USD	EUR	40,000.00	36,795.45
17.04.2024	USD	EUR	230,000.00	211,613.92

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 23	15.12.2023	1	1
EURO STOXX 50 JUN 23	16.06.2023	17	17
EURO STOXX 50 SEP 23	15.09.2023	17	17
US 10yr Note DEC 23	29.12.2023	8	8
US 10yr Note JUN 24	28.06.2024	6	6
US 10yr Note MAR 24	28.03.2024	6	6
US 10yr Note SEP 23	29.09.2023	8	8

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 23	15.12.2023	11	11
EURO STOXX 50 MAR 24	15.03.2024	42	42
EURO STOXX 50 SEP 23	15.09.2023	4	4
Mini S&P 500 DEC 23	15.12.2023	13	13
Mini S&P 500 MAR 24	15.03.2024	11	11
Mini S&P 500 SEP 23	15.09.2023	9	9
MSCI EM Asia DEC 23	18.12.2023	64	64
MSCI EM Asia JUN 23	19.06.2023	33	33
MSCI EM Asia MAR 24	18.03.2024	33	33
MSCI EM Asia SEP 23	18.09.2023	54	54
TOPIX DEC 23	08.12.2023	10	10
TOPIX JUN 23	09.06.2023	9	9
TOPIX MAR 24	08.03.2024	7	7
TOPIX SEP 23	08.09.2023	10	10
US 2yr Note DEC 23	04.01.2024	14	14
US 2yr Note JUN 24	03.07.2024	10	10
US 2yr Note MAR 24	03.04.2024	10	10
US 2yr Note SEP 23	04.10.2023	14	14

Transactions in exposure-decreasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4330 P 14 Mar 24	15.03.2024	3	3
SPX 4700 C 14 Mar 24	15.03.2024	1	1

Transactions in exposure-increasing derivatives during the period under review

Options

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

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

Notes to the Annual Report

Valuation principals

Calculation of net asset value

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

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

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

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

Valuation of assets

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

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

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

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

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

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

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

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

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

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

When using mark-to-market:

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

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

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

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

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

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

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

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

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

Liabilities

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

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

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

Swing pricing

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

Anti-Dilution Levy

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

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

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

Suspension of calculation of net asset value

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

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

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

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

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

Conversion rates as of 31 May 2024

AUD	1.00	=	CHF	0.5995	CNY	1.00	=	CHF	0.1241
CZK	1.00	=	CHF	0.0396	DKK	1.00	=	CHF	0.1312
EUR	1.00	=	CHF	0.9789	GBP	1.00	=	CHF	1.1481
HKD	1.00	=	CHF	0.1153	JPY	100.00	=	CHF	0.5742
KRW	100.00	=	CHF	0.0651	SEK	1.00	=	CHF	0.0857
SGD	1.00	=	CHF	0.6671	TWD	1.00	=	CHF	0.0278
USD	1.00	=	CHF	0.9015	ZAR	1.00	=	CHF	0.0479

Effective costs and Total Expense Ratio (TER)

Name	Management Fee Rate in %	Operation Fee Rate in %	TER 1 in %	TER 2 in %
LGT CP GIM Balanced (EUR) B	1.30	0.250	1.84	1.84
LGT CP GIM Balanced (USD) IM	0.00	0.060	0.35	0.35
LGT CP GIM Balanced (CHF) IM	0.00	0.060	0.35	0.35
LGT CP GIM Balanced (USD) PB	0.39	0.145	0.83	0.83
LGT CP GIM Balanced (CHF) PB	0.39	0.145	0.83	0.83
LGT CP GIM Balanced (EUR) PB	0.39	0.145	0.83	0.83
LGT CP GIM Growth (EUR) B	1.50	0.250	2.09	2.09
LGT CP GIM Growth (USD) IM	0.00	0.060	0.40	0.40
LGT CP GIM Growth (CHF) IM	0.00	0.060	0.40	0.40
LGT CP GIM Growth (USD) PB	0.45	0.145	0.93	0.93
LGT CP GIM Growth (CHF) PB	0.45	0.145	0.93	0.93
LGT CP GIM Growth (EUR) PB	0.45	0.145	0.93	0.93
LGT CP GIM Growth (CZK) PB	0.45	0.145	0.93	0.93
LGT CP Alpha Indexing Fund (CHF) B	0.90	0.150	1.24	1.24
LGT CP Alpha Indexing Fund (CHF) I1	0.45	0.090	0.73	0.73
LGT CP Alpha Indexing Fund (CHF) IM	0.00	0.060	0.25	0.25
LGT CP Alpha Indexing Fund (USD) PB	0.27	0.145	0.61	0.61
LGT CP Alpha Indexing Fund (CHF) PB	0.27	0.145	0.61	0.61
LGT CP Alpha Indexing Fund (EUR) PB	0.27	0.145	0.60	0.60
LGT CP Sustainable Strategy 3 Years (EUR) B	1.30	0.250	1.69	1.69
LGT CP Sustainable Strategy 3 Years (EUR) I1	0.60	0.090	0.83	0.83
LGT CP Sustainable Strategy 3 Years (USD) PB	0.39	0.145	0.67	0.67
LGT CP Sustainable Strategy 3 Years (CHF) PB	0.39	0.145	0.67	0.67
LGT CP Sustainable Strategy 3 Years (EUR) PB	0.39	0.145	0.67	0.67
LGT CP Sustainable Strategy 4 Years (EUR) B	1.40	0.250	1.78	1.78

Name	Management Fee Rate in %	Operation Fee Rate in %	TER 1 in %	TER 2 in %
LGT CP Sustainable Strategy 4 Years (EUR) I1	0.65	0.090	0.87	0.87
LGT CP Sustainable Strategy 4 Years (USD) PB	0.42	0.145	0.69	0.69
LGT CP Sustainable Strategy 4 Years (CHF) PB	0.42	0.145	0.69	0.69
LGT CP Sustainable Strategy 4 Years (EUR) PB	0.42	0.145	0.69	0.69
LGT CP Sustainable Strategy 5 Years (EUR) B	1.50	0.250	1.92	1.92
LGT CP Sustainable Strategy 5 Years (EUR) I1	0.70	0.090	0.96	0.96
LGT CP Sustainable Strategy 5 Years (USD) PB	0.45	0.145	0.76	0.76
LGT CP Sustainable Strategy 5 Years (CHF) PB	0.45	0.145	0.77	0.77
LGT CP Sustainable Strategy 5 Years (EUR) PB	0.45	0.145	0.76	0.76

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

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

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

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

Transaction costs

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

Name	Currency	Amount
LGT CP GIM Balanced	USD	47,110.67
LGT CP GIM Growth	USD	54,623.61
LGT CP Alpha Indexing Fund	CHF	30,539.60
LGT CP Sustainable Strategy 3 Years	EUR	78,170.93
LGT CP Sustainable Strategy 4 Years	EUR	67,481.05
LGT CP Sustainable Strategy 5 Years	EUR	48,550.65

Securities lending

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

Derivatives coverage

Derivatives are used in accordance with the modified commitment approach. The corresponding limits were complied with as of 31 May 2024, resulting in the following values:

Name	Derivatives risk in % of the NAV	Overall risk in % of the NAV
LGT CP GIM Balanced	13.49	113.49
LGT CP GIM Growth	18.06	118.06
LGT CP Alpha Indexing Fund	4.85	104.85
LGT CP Sustainable Strategy 3 Years	4.25	104.25
LGT CP Sustainable Strategy 4 Years	6.23	106.23
LGT CP Sustainable Strategy 5 Years	8.72	108.72

Distribution of profit

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

Initial issue dates

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

Depositories

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

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

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

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

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

Annex: Remuneration policy (unaudited)

Remuneration information regarding LGT Capital Partners (FL) Ltd., Vaduz/FL

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 CP Multi-Assets 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 2023.

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 2023	CHF	3.11 - 3.46 m
thereof fixed remuneration	CHF	1.71 m
thereof variable remuneration ²	CHF	1.40 - 1.74 m

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 31.12.2023	14

Total assets under management of the company as of 31.12.2023

	Number of funds	Assets under Management
in UCITS	33	CHF 13,051.19 m
in AIF	9	CHF 18,352.84 m
Total	42	CHF 31,404.03 m

Remuneration of individual employee categories of the Company

Total remuneration for "identified staff" ⁴ for the past calendar year 2023	CHF	1.80 - 2.03 m
thereof fixed remuneration	CHF	0.89 m
thereof variable remuneration ²	CHF	0.91 - 1.14 m
Total number of identified staff of the company as of 31.12.2023		8

Total remuneration for <u>other</u> staff of the company for the past calendar year 2023	CHF	1.31 - 1.43 m
thereof fixed remuneration	CHF	0.82 m
thereof variable remuneration ²	CHF	0.49 - 0.61 m
Total number of other staff of the company per 31.12.2023		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.

Remuneration information regarding LGT Capital Partners Ltd., Pfäffikon/CH

LGT Capital Partners (FL) Ltd. (LGT CPFL) has delegated the portfolio management for the following (sub-)funds

LGT CP GIM Balanced

LGT CP GIM Growth

LGT CP Alpha Indexing Fund

LGT CP Sustainable Strategy 3 Years

LGT CP Sustainable Strategy 4 Years

LGT CP Sustainable Strategy 5 Years

to the above-mentioned asset management company. Only its business unit "Liquid Markets" (LM) business unit is mandated with asset management services (AMS) for funds of LGT CPFL. The disclosure of remuneration therefore relates to staff of LM, including a pro rata consideration of staff in central corporate functions.

Relevant remuneration in the past calendar year 2023 ¹	CHF	43.50 m
thereof fixed remuneration	CHF	23.30 m
thereof variable remuneration ²	CHF	20.20 m

Relevant total number of staff per 31.12.2023³ 167

LGT CPFL managed a total of 42 (sub-)funds as at the reporting date. Only a portion of the reported remuneration was used to compensate AMS for the listed (sub-)funds of LGT CP Multi-Assets SICAV.

¹ The remuneration refers to staff at LM including members of the Board of Directors of LGT Capital Partners Ltd, Pfäffikon (LGT CPCH). The remuneration paid to staff at LM has been complemented by the remuneration of staff in central corporate functions at LGT CPCH in proportion to the assets under management of the LM business unit compared to the business volume of LGT CPCH as at 31 December of the calendar year ended.

² The variable remuneration comprises the cash bonus and, if applicable, the value of allocated remuneration instruments. Such employee loyalty schemes allocated to staff in the past calendar year have been considered at their expected value at the end of the term.

³ Headcounts of LM are shown, without adjustment for part-time positions. The headcounts of staff in the central corporate functions are recognised in accordance with the AuM share of LM (as the remuneration allocation above).

Annex: List of equity participation quotas (unaudited)

In the event that the investment requirements of a sub-fund do not contain sufficient information on the attainment of the minimum equity participation quota for qualification as an equity fund or mixed fund in accordance with the German Investment Tax Act, the investor is given the opportunity to prove in the tax assessment procedure that a minimum equity participation quota entitling to a partial exemption has been continuously exceeded. If the investor can provide sufficient evidence, the respective partial exemption will be granted in the tax assessment procedure. Such evidence may include written confirmation from the investment fund that the minimum equity participation quota for a threshold entitling the investor to partial exemption has been continuously complied with.

LGT Capital Partners (FL) Ltd. hereby confirms that the minimum equity participation quota of the sub-funds listed below has been continuously complied with for the financial year of the fund 2023/2024. In accordance with the application letter of the Federal Ministry of Finance dated 21 May 2019, para. 20.12 ff., the individual equity participation quotas per sub-fund and valuation date for the full financial year of the fund are shown in the following tables.

Name	Date	Equity participation quota in %	Date	Equity participation quota in %
LGT CP GIM Balanced	05.06.2023	30.626408	11.12.2023	30.716446
LGT CP GIM Balanced	12.06.2023	30.955427	18.12.2023	29.545204
LGT CP GIM Balanced	19.06.2023	31.329333	27.12.2023	29.308805
LGT CP GIM Balanced	26.06.2023	30.535481	31.12.2023	29.214575
LGT CP GIM Balanced	30.06.2023	30.734527	03.01.2024	28.873533
LGT CP GIM Balanced	03.07.2023	29.931278	08.01.2024	29.250134
LGT CP GIM Balanced	10.07.2023	29.915132	15.01.2024	28.614218
LGT CP GIM Balanced	17.07.2023	30.499091	22.01.2024	28.244602
LGT CP GIM Balanced	24.07.2023	30.365807	29.01.2024	28.604062
LGT CP GIM Balanced	31.07.2023	30.626353	31.01.2024	27.997646
LGT CP GIM Balanced	07.08.2023	30.292901	05.02.2024	28.759579
LGT CP GIM Balanced	14.08.2023	30.396870	12.02.2024	28.597424
LGT CP GIM Balanced	21.08.2023	29.936289	19.02.2024	28.244748
LGT CP GIM Balanced	28.08.2023	29.661953	26.02.2024	27.954528
LGT CP GIM Balanced	31.08.2023	30.049198	29.02.2024	27.290423
LGT CP GIM Balanced	04.09.2023	29.940392	04.03.2024	27.815163
LGT CP GIM Balanced	11.09.2023	29.547264	11.03.2024	28.340467
LGT CP GIM Balanced	18.09.2023	29.633346	18.03.2024	28.477096
LGT CP GIM Balanced	25.09.2023	29.174241	25.03.2024	28.573100
LGT CP GIM Balanced	30.09.2023	29.292786	28.03.2024	28.130029
LGT CP GIM Balanced	02.10.2023	29.386922	31.03.2024	28.133677
LGT CP GIM Balanced	09.10.2023	29.712896	02.04.2024	28.042006
LGT CP GIM Balanced	16.10.2023	29.874287	08.04.2024	28.163960
LGT CP GIM Balanced	23.10.2023	29.762732	15.04.2024	28.052818
LGT CP GIM Balanced	30.10.2023	29.678758	22.04.2024	27.787507
LGT CP GIM Balanced	31.10.2023	29.822287	29.04.2024	28.129900
LGT CP GIM Balanced	06.11.2023	30.353770	30.04.2024	27.862244
LGT CP GIM Balanced	13.11.2023	30.468129	06.05.2024	28.192755
LGT CP GIM Balanced	20.11.2023	31.187793	13.05.2024	28.844671
LGT CP GIM Balanced	27.11.2023	31.087409	21.05.2024	29.424649
LGT CP GIM Balanced	30.11.2023	30.546688	27.05.2024	29.233473
LGT CP GIM Balanced	04.12.2023	30.703361	31.05.2024	28.557283

LGT CP Alpha Indexing Fund	01.06.2023	31.677725	14.08.2023	35.609060
LGT CP Alpha Indexing Fund	02.06.2023	31.529963	16.08.2023	35.446491
LGT CP Alpha Indexing Fund	05.06.2023	31.115295	17.08.2023	35.332570
LGT CP Alpha Indexing Fund	06.06.2023	31.625633	18.08.2023	34.961522
LGT CP Alpha Indexing Fund	07.06.2023	31.390853	21.08.2023	33.953695
LGT CP Alpha Indexing Fund	09.06.2023	31.260600	22.08.2023	33.918312
LGT CP Alpha Indexing Fund	12.06.2023	31.574560	23.08.2023	34.146592
LGT CP Alpha Indexing Fund	13.06.2023	31.649653	24.08.2023	33.866226
LGT CP Alpha Indexing Fund	14.06.2023	33.867009	25.08.2023	34.124095
LGT CP Alpha Indexing Fund	15.06.2023	35.533973	28.08.2023	34.274897
LGT CP Alpha Indexing Fund	16.06.2023	35.401926	29.08.2023	34.066912
LGT CP Alpha Indexing Fund	19.06.2023	35.630408	30.08.2023	34.017922
LGT CP Alpha Indexing Fund	20.06.2023	35.477531	31.08.2023	34.049350
LGT CP Alpha Indexing Fund	21.06.2023	35.404244	01.09.2023	33.968711
LGT CP Alpha Indexing Fund	22.06.2023	35.665946	04.09.2023	33.906777
LGT CP Alpha Indexing Fund	23.06.2023	35.708521	05.09.2023	33.846076
LGT CP Alpha Indexing Fund	26.06.2023	35.705015	06.09.2023	33.985720
LGT CP Alpha Indexing Fund	27.06.2023	37.100561	07.09.2023	33.931089
LGT CP Alpha Indexing Fund	28.06.2023	35.844476	11.09.2023	33.882551
LGT CP Alpha Indexing Fund	29.06.2023	35.827011	12.09.2023	33.916442
LGT CP Alpha Indexing Fund	30.06.2023	36.163783	13.09.2023	35.393834
LGT CP Alpha Indexing Fund	03.07.2023	35.503049	14.09.2023	37.605385
LGT CP Alpha Indexing Fund	04.07.2023	35.469223	15.09.2023	37.611390
LGT CP Alpha Indexing Fund	05.07.2023	35.509760	18.09.2023	37.357488
LGT CP Alpha Indexing Fund	06.07.2023	35.526069	19.09.2023	37.190605
LGT CP Alpha Indexing Fund	07.07.2023	35.354607	20.09.2023	37.373888
LGT CP Alpha Indexing Fund	10.07.2023	35.423362	21.09.2023	37.296109
LGT CP Alpha Indexing Fund	11.07.2023	35.687819	22.09.2023	37.066858
LGT CP Alpha Indexing Fund	12.07.2023	35.266068	25.09.2023	37.229917
LGT CP Alpha Indexing Fund	13.07.2023	35.314771	26.09.2023	37.262605
LGT CP Alpha Indexing Fund	14.07.2023	35.489796	27.09.2023	37.602357
LGT CP Alpha Indexing Fund	17.07.2023	35.318816	28.09.2023	37.664529
LGT CP Alpha Indexing Fund	18.07.2023	35.352861	29.09.2023	37.519064
LGT CP Alpha Indexing Fund	19.07.2023	35.588010	30.09.2023	37.522098
LGT CP Alpha Indexing Fund	20.07.2023	35.551037	02.10.2023	37.679112
LGT CP Alpha Indexing Fund	21.07.2023	35.605893	03.10.2023	37.579244
LGT CP Alpha Indexing Fund	24.07.2023	35.439524	04.10.2023	37.608378
LGT CP Alpha Indexing Fund	25.07.2023	35.664759	05.10.2023	37.629437
LGT CP Alpha Indexing Fund	26.07.2023	35.555542	06.10.2023	38.077034
LGT CP Alpha Indexing Fund	27.07.2023	35.569788	09.10.2023	37.950683
LGT CP Alpha Indexing Fund	28.07.2023	35.606540	10.10.2023	37.824764
LGT CP Alpha Indexing Fund	31.07.2023	35.830780	11.10.2023	37.360002
LGT CP Alpha Indexing Fund	02.08.2023	35.436429	12.10.2023	37.354146
LGT CP Alpha Indexing Fund	03.08.2023	35.314437	13.10.2023	36.985215
LGT CP Alpha Indexing Fund	04.08.2023	35.424184	16.10.2023	37.176807
LGT CP Alpha Indexing Fund	07.08.2023	35.497606	17.10.2023	37.186237
LGT CP Alpha Indexing Fund	08.08.2023	35.735192	18.10.2023	36.955347
LGT CP Alpha Indexing Fund	09.08.2023	35.750773	19.10.2023	37.076260
LGT CP Alpha Indexing Fund	10.08.2023	35.615488	20.10.2023	37.094127
LGT CP Alpha Indexing Fund	11.08.2023	35.434367	23.10.2023	37.395568

LGT CP Alpha Indexing Fund	24.10.2023	37.416982	09.01.2024	32.991709
LGT CP Alpha Indexing Fund	25.10.2023	33.678243	10.01.2024	33.013686
LGT CP Alpha Indexing Fund	26.10.2023	33.508408	11.01.2024	32.952211
LGT CP Alpha Indexing Fund	27.10.2023	33.554035	12.01.2024	32.937160
LGT CP Alpha Indexing Fund	30.10.2023	33.563929	15.01.2024	32.997723
LGT CP Alpha Indexing Fund	31.10.2023	34.135603	16.01.2024	32.971327
LGT CP Alpha Indexing Fund	02.11.2023	33.974355	17.01.2024	32.962012
LGT CP Alpha Indexing Fund	03.11.2023	34.047763	18.01.2024	33.138682
LGT CP Alpha Indexing Fund	06.11.2023	34.038389	19.01.2024	33.154366
LGT CP Alpha Indexing Fund	07.11.2023	34.130884	22.01.2024	33.024235
LGT CP Alpha Indexing Fund	08.11.2023	34.051785	23.01.2024	32.996306
LGT CP Alpha Indexing Fund	09.11.2023	33.809843	24.01.2024	38.418717
LGT CP Alpha Indexing Fund	10.11.2023	33.841971	25.01.2024	38.906446
LGT CP Alpha Indexing Fund	13.11.2023	33.627143	26.01.2024	39.082934
LGT CP Alpha Indexing Fund	14.11.2023	33.782864	29.01.2024	39.184193
LGT CP Alpha Indexing Fund	15.11.2023	33.713741	30.01.2024	39.143459
LGT CP Alpha Indexing Fund	16.11.2023	33.688643	31.01.2024	38.689267
LGT CP Alpha Indexing Fund	17.11.2023	33.582763	01.02.2024	38.864488
LGT CP Alpha Indexing Fund	20.11.2023	33.655729	05.02.2024	39.413364
LGT CP Alpha Indexing Fund	21.11.2023	33.703483	06.02.2024	39.493237
LGT CP Alpha Indexing Fund	22.11.2023	33.774342	07.02.2024	39.399349
LGT CP Alpha Indexing Fund	23.11.2023	33.736429	08.02.2024	39.315273
LGT CP Alpha Indexing Fund	24.11.2023	33.545675	09.02.2024	38.950406
LGT CP Alpha Indexing Fund	27.11.2023	33.681823	12.02.2024	39.193543
LGT CP Alpha Indexing Fund	28.11.2023	33.680567	14.02.2024	38.486283
LGT CP Alpha Indexing Fund	29.11.2023	33.412586	15.02.2024	38.488030
LGT CP Alpha Indexing Fund	30.11.2023	33.280260	16.02.2024	38.624297
LGT CP Alpha Indexing Fund	01.12.2023	34.198006	19.02.2024	38.649167
LGT CP Alpha Indexing Fund	04.12.2023	33.536025	20.02.2024	38.671128
LGT CP Alpha Indexing Fund	05.12.2023	33.629333	21.02.2024	38.772593
LGT CP Alpha Indexing Fund	06.12.2023	33.791676	22.02.2024	39.165483
LGT CP Alpha Indexing Fund	07.12.2023	33.789838	23.02.2024	39.143551
LGT CP Alpha Indexing Fund	11.12.2023	34.142973	26.02.2024	39.017578
LGT CP Alpha Indexing Fund	12.12.2023	34.091319	27.02.2024	39.019986
LGT CP Alpha Indexing Fund	13.12.2023	33.637803	28.02.2024	39.043897
LGT CP Alpha Indexing Fund	14.12.2023	33.077347	29.02.2024	38.687287
LGT CP Alpha Indexing Fund	15.12.2023	32.935405	01.03.2024	38.953299
LGT CP Alpha Indexing Fund	18.12.2023	32.887128	04.03.2024	38.681527
LGT CP Alpha Indexing Fund	19.12.2023	32.841091	05.03.2024	38.498552
LGT CP Alpha Indexing Fund	20.12.2023	32.845958	06.03.2024	38.337397
LGT CP Alpha Indexing Fund	21.12.2023	32.765890	07.03.2024	38.615392
LGT CP Alpha Indexing Fund	22.12.2023	32.965311	08.03.2024	38.316656
LGT CP Alpha Indexing Fund	27.12.2023	32.857049	11.03.2024	38.408353
LGT CP Alpha Indexing Fund	28.12.2023	32.771844	12.03.2024	38.478714
LGT CP Alpha Indexing Fund	29.12.2023	32.827832	13.03.2024	38.611526
LGT CP Alpha Indexing Fund	31.12.2023	32.852314	14.03.2024	38.743493
LGT CP Alpha Indexing Fund	03.01.2024	32.789253	15.03.2024	38.672518
LGT CP Alpha Indexing Fund	04.01.2024	32.653995	18.03.2024	38.803323
LGT CP Alpha Indexing Fund	05.01.2024	32.585159	20.03.2024	40.452640
LGT CP Alpha Indexing Fund	08.01.2024	32.545337	21.03.2024	40.386046

LGT CP Alpha Indexing Fund	22.03.2024	40.125907	25.04.2024	40.160942
LGT CP Alpha Indexing Fund	25.03.2024	40.427926	26.04.2024	40.726423
LGT CP Alpha Indexing Fund	26.03.2024	40.666910	29.04.2024	40.675821
LGT CP Alpha Indexing Fund	27.03.2024	40.705396	30.04.2024	39.999165
LGT CP Alpha Indexing Fund	28.03.2024	40.262288	02.05.2024	39.890942
LGT CP Alpha Indexing Fund	31.03.2024	40.250866	03.05.2024	39.780905
LGT CP Alpha Indexing Fund	02.04.2024	39.825316	06.05.2024	39.789487
LGT CP Alpha Indexing Fund	03.04.2024	40.319478	07.05.2024	40.181947
LGT CP Alpha Indexing Fund	04.04.2024	40.227587	08.05.2024	40.169755
LGT CP Alpha Indexing Fund	05.04.2024	40.167684	10.05.2024	40.348286
LGT CP Alpha Indexing Fund	08.04.2024	40.295478	13.05.2024	40.451993
LGT CP Alpha Indexing Fund	09.04.2024	40.157303	14.05.2024	40.444395
LGT CP Alpha Indexing Fund	10.04.2024	40.285611	15.05.2024	40.385738
LGT CP Alpha Indexing Fund	11.04.2024	40.329545	16.05.2024	40.810753
LGT CP Alpha Indexing Fund	12.04.2024	40.111359	17.05.2024	40.376431
LGT CP Alpha Indexing Fund	15.04.2024	39.744359	21.05.2024	40.435848
LGT CP Alpha Indexing Fund	16.04.2024	39.606928	22.05.2024	40.620003
LGT CP Alpha Indexing Fund	17.04.2024	39.386805	23.05.2024	40.516879
LGT CP Alpha Indexing Fund	18.04.2024	39.357657	24.05.2024	40.493634
LGT CP Alpha Indexing Fund	19.04.2024	39.700458	27.05.2024	40.517139
LGT CP Alpha Indexing Fund	22.04.2024	39.758196	28.05.2024	40.351534
LGT CP Alpha Indexing Fund	23.04.2024	40.146847	29.05.2024	40.103990
LGT CP Alpha Indexing Fund	24.04.2024	40.510645	31.05.2024	39.518942
LGT CP Sustainable Strategy 3 Years	01.06.2023	21.399402	12.07.2023	21.686525
LGT CP Sustainable Strategy 3 Years	02.06.2023	21.632013	13.07.2023	21.745010
LGT CP Sustainable Strategy 3 Years	05.06.2023	21.643943	14.07.2023	21.650388
LGT CP Sustainable Strategy 3 Years	06.06.2023	21.690233	17.07.2023	21.240130
LGT CP Sustainable Strategy 3 Years	07.06.2023	21.647198	18.07.2023	21.869847
LGT CP Sustainable Strategy 3 Years	09.06.2023	21.521743	19.07.2023	22.022884
LGT CP Sustainable Strategy 3 Years	12.06.2023	21.615454	20.07.2023	21.502335
LGT CP Sustainable Strategy 3 Years	13.06.2023	21.635475	21.07.2023	21.523404
LGT CP Sustainable Strategy 3 Years	14.06.2023	21.633674	24.07.2023	21.715038
LGT CP Sustainable Strategy 3 Years	15.06.2023	21.903308	25.07.2023	21.803450
LGT CP Sustainable Strategy 3 Years	16.06.2023	21.936827	26.07.2023	21.852450
LGT CP Sustainable Strategy 3 Years	20.06.2023	21.617762	27.07.2023	21.399984
LGT CP Sustainable Strategy 3 Years	21.06.2023	21.479259	28.07.2023	21.823659
LGT CP Sustainable Strategy 3 Years	22.06.2023	21.055548	31.07.2023	21.852438
LGT CP Sustainable Strategy 3 Years	23.06.2023	21.505128	02.08.2023	21.796614
LGT CP Sustainable Strategy 3 Years	26.06.2023	21.356177	03.08.2023	21.737050
LGT CP Sustainable Strategy 3 Years	27.06.2023	21.385567	04.08.2023	21.550055
LGT CP Sustainable Strategy 3 Years	28.06.2023	21.415183	07.08.2023	21.785440
LGT CP Sustainable Strategy 3 Years	29.06.2023	21.510863	08.08.2023	21.782900
LGT CP Sustainable Strategy 3 Years	30.06.2023	21.636592	09.08.2023	21.695313
LGT CP Sustainable Strategy 3 Years	03.07.2023	21.729268	10.08.2023	21.300698
LGT CP Sustainable Strategy 3 Years	05.07.2023	21.740686	11.08.2023	21.849702
LGT CP Sustainable Strategy 3 Years	06.07.2023	21.707074	14.08.2023	21.999266
LGT CP Sustainable Strategy 3 Years	07.07.2023	21.548519	16.08.2023	21.784051
LGT CP Sustainable Strategy 3 Years	10.07.2023	21.692348	17.08.2023	21.291223
LGT CP Sustainable Strategy 3 Years	11.07.2023	21.771476	18.08.2023	21.711745

LGT CP Sustainable Strategy 3 Years	21.08.2023	21.706726	31.10.2023	20.946078
LGT CP Sustainable Strategy 3 Years	22.08.2023	21.843822	02.11.2023	21.158597
LGT CP Sustainable Strategy 3 Years	23.08.2023	21.888788	03.11.2023	21.204704
LGT CP Sustainable Strategy 3 Years	24.08.2023	21.807725	06.11.2023	21.227795
LGT CP Sustainable Strategy 3 Years	25.08.2023	22.063979	07.11.2023	21.362607
LGT CP Sustainable Strategy 3 Years	28.08.2023	21.667329	08.11.2023	21.350930
LGT CP Sustainable Strategy 3 Years	29.08.2023	22.264194	09.11.2023	21.286034
LGT CP Sustainable Strategy 3 Years	30.08.2023	22.182964	13.11.2023	21.546063
LGT CP Sustainable Strategy 3 Years	31.08.2023	22.265986	14.11.2023	21.471783
LGT CP Sustainable Strategy 3 Years	01.09.2023	22.251275	15.11.2023	21.613817
LGT CP Sustainable Strategy 3 Years	05.09.2023	22.319201	16.11.2023	21.528901
LGT CP Sustainable Strategy 3 Years	06.09.2023	22.264232	17.11.2023	21.591290
LGT CP Sustainable Strategy 3 Years	07.09.2023	22.240624	20.11.2023	21.556568
LGT CP Sustainable Strategy 3 Years	11.09.2023	22.355554	21.11.2023	21.602590
LGT CP Sustainable Strategy 3 Years	12.09.2023	22.384419	22.11.2023	21.210015
LGT CP Sustainable Strategy 3 Years	13.09.2023	22.300853	24.11.2023	20.588808
LGT CP Sustainable Strategy 3 Years	14.09.2023	22.342555	27.11.2023	20.572027
LGT CP Sustainable Strategy 3 Years	15.09.2023	22.306432	28.11.2023	20.533668
LGT CP Sustainable Strategy 3 Years	18.09.2023	22.198964	29.11.2023	20.511906
LGT CP Sustainable Strategy 3 Years	19.09.2023	22.166845	30.11.2023	20.679820
LGT CP Sustainable Strategy 3 Years	20.09.2023	22.072927	01.12.2023	20.899404
LGT CP Sustainable Strategy 3 Years	21.09.2023	22.026055	04.12.2023	21.014788
LGT CP Sustainable Strategy 3 Years	22.09.2023	22.005696	05.12.2023	20.598302
LGT CP Sustainable Strategy 3 Years	25.09.2023	22.274289	06.12.2023	20.613505
LGT CP Sustainable Strategy 3 Years	26.09.2023	21.704891	07.12.2023	20.769210
LGT CP Sustainable Strategy 3 Years	27.09.2023	21.809246	11.12.2023	20.052896
LGT CP Sustainable Strategy 3 Years	28.09.2023	21.603918	12.12.2023	19.709618
LGT CP Sustainable Strategy 3 Years	29.09.2023	21.739319	13.12.2023	20.058909
LGT CP Sustainable Strategy 3 Years	30.09.2023	21.504275	14.12.2023	19.805089
LGT CP Sustainable Strategy 3 Years	02.10.2023	21.423365	15.12.2023	19.805907
LGT CP Sustainable Strategy 3 Years	03.10.2023	21.837588	18.12.2023	19.652669
LGT CP Sustainable Strategy 3 Years	04.10.2023	21.876289	19.12.2023	19.352431
LGT CP Sustainable Strategy 3 Years	05.10.2023	21.933284	20.12.2023	19.425955
LGT CP Sustainable Strategy 3 Years	06.10.2023	22.171888	21.12.2023	19.472413
LGT CP Sustainable Strategy 3 Years	09.10.2023	21.746526	22.12.2023	19.589882
LGT CP Sustainable Strategy 3 Years	10.10.2023	21.777825	27.12.2023	19.545111
LGT CP Sustainable Strategy 3 Years	11.10.2023	21.722937	28.12.2023	19.884352
LGT CP Sustainable Strategy 3 Years	12.10.2023	21.689004	29.12.2023	19.975190
LGT CP Sustainable Strategy 3 Years	13.10.2023	21.523919	31.12.2023	20.010117
LGT CP Sustainable Strategy 3 Years	16.10.2023	21.612660	03.01.2024	19.839232
LGT CP Sustainable Strategy 3 Years	17.10.2023	21.802893	04.01.2024	19.768362
LGT CP Sustainable Strategy 3 Years	18.10.2023	21.732269	05.01.2024	19.703031
LGT CP Sustainable Strategy 3 Years	19.10.2023	21.612592	08.01.2024	19.728053
LGT CP Sustainable Strategy 3 Years	20.10.2023	21.401994	09.01.2024	19.837770
LGT CP Sustainable Strategy 3 Years	23.10.2023	21.155697	10.01.2024	19.695207
LGT CP Sustainable Strategy 3 Years	24.10.2023	21.280412	11.01.2024	19.559692
LGT CP Sustainable Strategy 3 Years	25.10.2023	20.917548	12.01.2024	19.531308
LGT CP Sustainable Strategy 3 Years	26.10.2023	20.855206	16.01.2024	19.468138
LGT CP Sustainable Strategy 3 Years	27.10.2023	20.712969	17.01.2024	19.283404
LGT CP Sustainable Strategy 3 Years	30.10.2023	20.737492	18.01.2024	19.737306

LGT CP Sustainable Strategy 3 Years	19.01.2024	19.612021	26.03.2024	19.126674
LGT CP Sustainable Strategy 3 Years	22.01.2024	19.686194	27.03.2024	19.321902
LGT CP Sustainable Strategy 3 Years	23.01.2024	19.865133	28.03.2024	19.431078
LGT CP Sustainable Strategy 3 Years	24.01.2024	19.725967	31.03.2024	19.574306
LGT CP Sustainable Strategy 3 Years	25.01.2024	19.872465	02.04.2024	19.427487
LGT CP Sustainable Strategy 3 Years	26.01.2024	19.942231	03.04.2024	19.259055
LGT CP Sustainable Strategy 3 Years	29.01.2024	20.130967	04.04.2024	19.120119
LGT CP Sustainable Strategy 3 Years	30.01.2024	20.102686	05.04.2024	19.307542
LGT CP Sustainable Strategy 3 Years	31.01.2024	19.798237	08.04.2024	19.300116
LGT CP Sustainable Strategy 3 Years	01.02.2024	19.676169	09.04.2024	19.502166
LGT CP Sustainable Strategy 3 Years	05.02.2024	19.924512	10.04.2024	19.557219
LGT CP Sustainable Strategy 3 Years	06.02.2024	20.050451	11.04.2024	19.622520
LGT CP Sustainable Strategy 3 Years	07.02.2024	20.021357	12.04.2024	19.521382
LGT CP Sustainable Strategy 3 Years	08.02.2024	19.986447	15.04.2024	19.637682
LGT CP Sustainable Strategy 3 Years	09.02.2024	19.999648	16.04.2024	19.587498
LGT CP Sustainable Strategy 3 Years	12.02.2024	20.051163	17.04.2024	19.595297
LGT CP Sustainable Strategy 3 Years	14.02.2024	19.659447	18.04.2024	19.764131
LGT CP Sustainable Strategy 3 Years	15.02.2024	19.753969	19.04.2024	19.798943
LGT CP Sustainable Strategy 3 Years	16.02.2024	19.701521	22.04.2024	19.886280
LGT CP Sustainable Strategy 3 Years	20.02.2024	19.542856	23.04.2024	19.914829
LGT CP Sustainable Strategy 3 Years	21.02.2024	19.635398	24.04.2024	20.078053
LGT CP Sustainable Strategy 3 Years	22.02.2024	19.656057	25.04.2024	19.983478
LGT CP Sustainable Strategy 3 Years	23.02.2024	19.619963	26.04.2024	20.376477
LGT CP Sustainable Strategy 3 Years	26.02.2024	19.495192	29.04.2024	20.234702
LGT CP Sustainable Strategy 3 Years	27.02.2024	19.530189	30.04.2024	20.117307
LGT CP Sustainable Strategy 3 Years	28.02.2024	19.520376	02.05.2024	20.163240
LGT CP Sustainable Strategy 3 Years	29.02.2024	19.540140	03.05.2024	20.143110
LGT CP Sustainable Strategy 3 Years	01.03.2024	19.318532	06.05.2024	20.184108
LGT CP Sustainable Strategy 3 Years	04.03.2024	19.337175	07.05.2024	20.204460
LGT CP Sustainable Strategy 3 Years	05.03.2024	19.142213	08.05.2024	20.224545
LGT CP Sustainable Strategy 3 Years	06.03.2024	19.113754	10.05.2024	20.030241
LGT CP Sustainable Strategy 3 Years	07.03.2024	19.203081	13.05.2024	20.045518
LGT CP Sustainable Strategy 3 Years	08.03.2024	18.993350	14.05.2024	20.159092
LGT CP Sustainable Strategy 3 Years	11.03.2024	19.131998	15.05.2024	20.166517
LGT CP Sustainable Strategy 3 Years	12.03.2024	19.194568	16.05.2024	20.223731
LGT CP Sustainable Strategy 3 Years	13.03.2024	18.961852	17.05.2024	20.142679
LGT CP Sustainable Strategy 3 Years	14.03.2024	19.326671	21.05.2024	20.107453
LGT CP Sustainable Strategy 3 Years	15.03.2024	19.223081	22.05.2024	20.146357
LGT CP Sustainable Strategy 3 Years	18.03.2024	19.231961	23.05.2024	20.103031
LGT CP Sustainable Strategy 3 Years	20.03.2024	19.403677	24.05.2024	20.035801
LGT CP Sustainable Strategy 3 Years	21.03.2024	19.410425	28.05.2024	19.949292
LGT CP Sustainable Strategy 3 Years	22.03.2024	19.351054	29.05.2024	19.996389
LGT CP Sustainable Strategy 3 Years	25.03.2024	19.247535	31.05.2024	19.980063

ANNEX IV

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 CP GIM Balanced

Legal entity identifier: 391200TCY5Q6HW46KT39

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

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



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 through certain direct and indirect investments:

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

- Environmental considerations, which included a company's or issuer's energy consumption, its carbon footprint and its impact on land; and
- Social considerations, which included as a company's or issuer's relationship with the communities in which they operate.

The Investment Manager considers the promotion of environmental and/or social characteristics was successfully attained, exceeding the pre-contractual commitments, through the consistent application of the binding elements on ESG, as further outlined in the SFDR Annex of the Supplement to the Prospectus. The functional footprint and result of the promotion of these environmental and/or social characteristics is further outlined under the question "How did the sustainability indicators perform?".

In consideration of this achieved outcome, the Investment Manager finds that promoting these environmental and/or social characteristics, including ESG and climate-related factors, provided additional insights into both risk and value drivers, which led to better risk-adjusted investment outcomes.

Further, the Sub-Fund delivered on the following ESG and climate action items during the reported period:

- Solid ESG profile: integration of ESG factors at all levels of the investment process;
- Climate action: emissions aligned with the 2050 net zero scenario; and
- Active ownership: taking an active role in promoting ESG integration in the investment community.

Investors should note, the Sub-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 2050 net zero scenario, for comparative and performance management purposes.

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

During the reported period, the Sub-Fund achieved 84.0% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least 50.0% of the assets of the Sub-Fund to underlying investments, which promote environmental and/or social characteristics.

Sustainability Indicators

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

- Investments in permitted investments of the Sub-Fund that are ESG Oriented Funds or ESG Focused Funds, which have ESG-related binding elements of their own, form the first category for attaining environmental and/or social characteristics. This component contributed 76.5% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager applies care in the selection of ESG Oriented Funds and ESG Focused Funds.
- The application of the Securities and Instrument ESG Rating System, which includes further rating and exclusion criteria, to investments that do not fall into the first category or as deemed appropriate for an asset class or type. Such instruments form the second category of investments for the purpose of attaining environmental and/or social characteristics. This component contributed 7.5% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager considers the Securities and Instrument ESG Rating System was successfully and consistently applied.
- The application of the Manager ESG Rating System to investments that do not fall into categories one or two. Managers receive a score of 1 to 4 (where 1 = excellent, 2 = good, 3 = fair, 4 = poor) on each of the four measures (commitment to ESG, investment process, ownership and reporting), resulting in an overall rating for each manager, which is then documented in the Investment Manager's monitoring system and taken into consideration during the asset selection and monitoring processes. Managers rated 1-3 form the third category for attaining environmental and/or social characteristics and managers rated 4 do not attain environmental and/or social characteristics. This component contributed 0.0% to the overall environmental

and/or social characteristics of the Sub-Fund. The Investment Manager considers the Manager ESG Rating System was successfully and consistently applied.

- The Investment Manager also applied successfully and consistently the proprietary exclusion policy for the portfolio.

Other Monitoring or Actions

In addition to the above pre-contractual sustainability indicators, the Investment Manager monitored the portfolio's performance on ESG using the following two metrics:

- A Net ESG Score (the "Net ESG Score"), based on the application of the Securities and Instrument ESG Rating System including the application of the Manager ESG Rating System to the portfolio's total investments. This is applied on a best-efforts basis using a 0-100 scale, with limitations depending on asset class, position-level transparency and data availability. For the reported period, the Investment Manager assesses the Sub-Fund attained a Net ESG Score of 66.2 using this monitoring method.
- The second metric was to measure the portfolio against the 2050 net zero scenario, used for comparative purposes. For the reported period, the Sub-Fund was aligned with such scenario through performing at a level that is more than 15% below the budgeted emissions.

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

The share of investments that promoted environmental and/or social characteristics was 6.0% higher than in the previous reporting period.

● ***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.

● ***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.

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

Not applicable.

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

Not applicable.

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

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

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

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



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

The 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				
GHG Emissions	Total Scope 1 GHG Emissions	6,612.54	48.3%	53.8%
GHG Emissions	Total Scope 2 GHG Emissions	3,406.46	48.3%	53.8%
GHG Emissions	Total Scope 3 GHG Emissions	88,629.01	48.3%	53.8%
GHG Emissions	Total GHG Emissions	98,648.01	48.3%	53.8%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	15.88	48.3%	53.8%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	156.39	48.3%	53.8%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	40.11	48.3%	53.8%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	335.26	48.3%	53.8%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	3.0%	45.7%	53.2%
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	28.0%	42.3%	53.2%

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	0.28	24.9%	53.2%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	3.22	4.1%	53.2%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	7.38	20.0%	53.2%
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	3.8%	45.5%	53.2%
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	1.6%	48.4%	53.2%
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	0.8%	48.4%	53.2%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	1.9%	16.4%	53.2%
Board gender diversity	Average ratio of female to male board members in investee companies	15.9%	47.0%	53.2%
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	0.1%	53.2%	53.2%
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)	78.92	17.3%	22.5%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and	17, 0.2%	17.6%	22.5%

	relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law			
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.06.2023-31.05.2024.

Largest investments	Sector	% Assets	Country
MA Sustainable Investment Grade Bond Fund (USD) IM	Investment Funds	16.6%	Liechtenstein
LGT Select Equity Global (USD) IM	Investment Funds	14.6%	Liechtenstein
LGT Select Bond High Yield (USD) IM	Investment Funds	7.5%	Liechtenstein
LGT Crown Alpha Sub-Fund Class C (USD) Participation Notes	Certificate	5.7%	Luxembourg
LGT Select Equity Enhanced Minimum Variance (USD) IM	Investment Funds	5.4%	Liechtenstein
LGT Risk Premia Sub-Fund Class A (USD)	Investment Funds	5.2%	Ireland
LGT Crown Listed Private Equity (EUR) O	Investment Funds	5.1%	Ireland
LGT Select REITS (USD) IM	Investment Funds	3.8%	Liechtenstein
LGT Sustainable Bond Global Sub-Fund Class B (EUR)	Investment Funds	3.7%	Ireland
LGT Sustainable Quality Equity Sub-Fund Class B (USD)	Investment Funds	3.6%	Ireland
LGT Select Insurance-Linked Securities Opportunities Class IM (USD) Participation Notes	Certificate	3.1%	Luxembourg
LGT Dynamic Protection Sub-Fund Class A (USD)	Investment Funds	3.0%	Ireland

LGT Select Bond Emerging Markets (USD) IM	Investment Funds	2.8%	Liechtenstein
MA Sustainable Global Equity Fund (USD) IM	Investment Funds	2.6%	Liechtenstein
LGT Select Equity Emerging Markets (USD) IM	Investment Funds	2.5%	Liechtenstein



What was the proportion of sustainability-related investments?

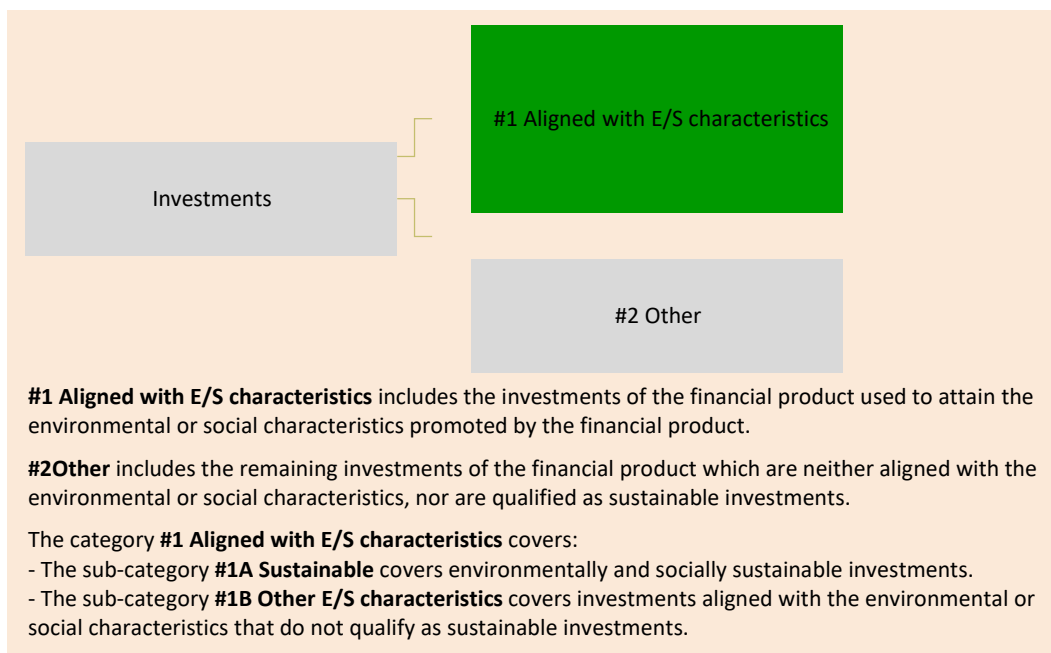
The Sub-Fund allocated 84.0% to investments aligned with environmental and/or social characteristics.

● **What was the asset allocation?**

The Sub-Fund allocated 84.0% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S characteristics).

The remaining portion of 16.0% 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.



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.

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

Investments were made in a broad range of economic sectors through a diversified asset allocation strategy in accordance with the Supplement of the Prospectus (Fund of fund concept).



To what extent were the 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.

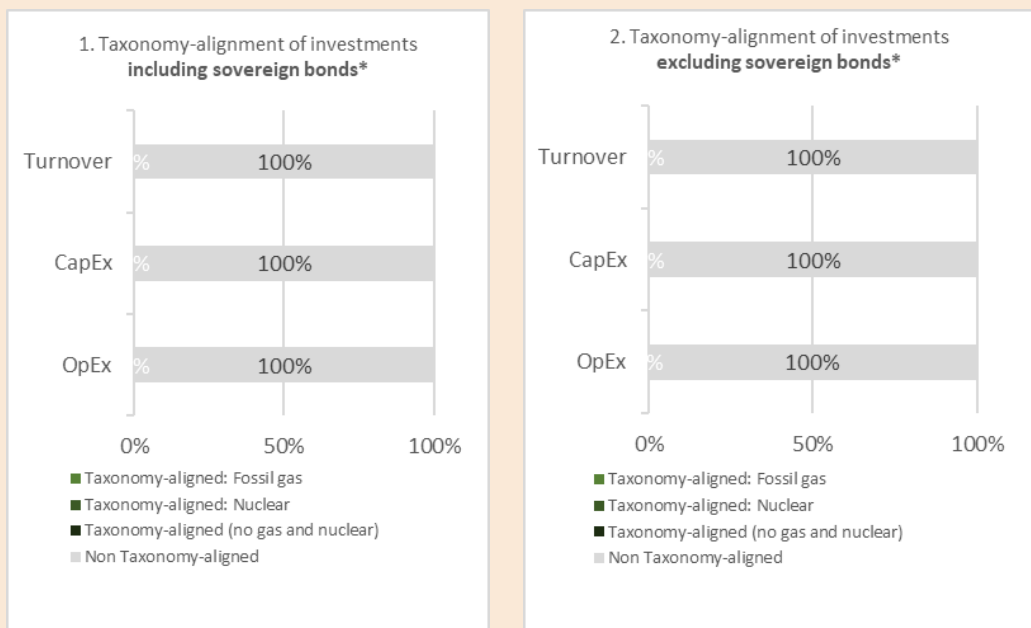
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

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 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 invest in environmentally sustainable economic activities aligned with the EU Taxonomy.

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.

 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 sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



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?

The Sub-Fund made 16.0% of investments in “#2 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.
- Any investments the Investment Manager considers as not having environmental and/or social characteristics. As the Investment Manager in respect of the Sub-Fund does not commit to ensuring that all investments are aligned with the environmental and/or social characteristics promoted by the Sub-Fund, these investments may be made in the ordinary course in accordance with the Sub-Fund’s investment policy as further described in the section of the Supplement entitled “Investment Policies”

To the extent possible, minimum safeguards have been applied for this portion of the portfolio, either directly by the Sub-Fund or indirectly in the context of the Underlying Funds. In terms of these minimum safeguards, the Investment Manager’s policy on exclusions relating to inhumane weapons have been applied to all investments included in this portion of the portfolio.



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 and bonds, the Investment Manager is 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 reduction of GHG emissions, water and waste

management, supplier traceability, labor practices, and alignment of executive compensation. In fixed income, discussions on green bond issuance were also prominent.

- **Engagement with third-party managers:** Ongoing engagement with underlying and third-party managers is an integral part of the Investment Manager 's approach to ESG. This engagement is facilitated by our annual assessment process which helps identify excellence in implementation and flags areas for improvement. For many years, the Investment Manager specifically set out to engage with our lower rated (3 and 4) managers, as identified through the Manager ESG Rating System. These managers have the most scope for improvement. In the pursuit to achieve tangible outcomes, the Investment Manager held meetings and conference calls to discuss what ESG activities these third-party managers undertook and where their challenges lie. Importantly, engagement facilitated practical approaches to help our third-party managers become better equipped to carry out their ESG activities. Additional focus areas have been to reduce portfolio greenhouse gas emissions and further Diversity, Equity and Inclusion (DEI) topics.
- **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 during the reference period, the Investment Manager continued alignment of the Sub-Fund 's carbon footprint in line with a net zero 2050 scenario. This alignment included carbon budgets for each asset class and/or individual managers. In respect of individual managers, the Investment Manager worked together with such managers to assess where managed assets stood in terms of emissions targets and exchanged views with managers, in a collaborative manner, how further emission reductions could be achieved.

Investors should note, the Sub-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 goal of net zero emissions by 2050, for comparative and performance management purposes.



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

The Sub-Fund does not use a benchmark and neither measure whether the promoted environmental and/or social characteristics are attained with a benchmark.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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 CP GIM Growth

Legal entity identifier: 391200GXXOOA5WC5HZ98

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

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



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 through certain direct and indirect investments:

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

- Environmental considerations, which included a company's or issuer's energy consumption, its carbon footprint and its impact on land; and
- Social considerations, which included as a company's or issuer's relationship with the communities in which they operate.

The Investment Manager considers the promotion of environmental and/or social characteristics was successfully attained, exceeding the pre-contractual commitments, through the consistent application of the binding elements on ESG, as further outlined in the SFDR Annex of the Supplement to the Prospectus. The functional footprint and result of the promotion of these environmental and/or social characteristics is further outlined under the question "How did the sustainability indicators perform?".

In consideration of this achieved outcome, the Investment Manager finds that promoting these environmental and/or social characteristics, including ESG and climate-related factors, provided additional insights into both risk and value drivers, which led to better risk-adjusted investment outcomes.

Further, the Sub-Fund delivered on the following ESG and climate action items during the reported period:

- Solid ESG profile: integration of ESG factors at all levels of the investment process;
- Climate action: emissions aligned with the 2050 net zero scenario; and
- Active ownership: taking an active role in promoting ESG integration in the investment community.

Investors should note, the Sub-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 2050 net zero scenario, for comparative and performance management purposes.

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

During the reported period, the Sub-Fund achieved 83.8% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least 50.0% of the assets of the Sub-Fund to underlying investments, which promote environmental and/or social characteristics.

Sustainability Indicators

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

- Investments in permitted investments of the Sub-Fund that are ESG Oriented Funds or ESG Focused Funds, which have ESG-related binding elements of their own, form the first category for attaining environmental and/or social characteristics. This component contributed 72.9% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager applies care in the selection of ESG Oriented Funds and ESG Focused Funds.
- The application of the Securities and Instrument ESG Rating System, which includes further rating and exclusion criteria, to investments that do not fall into the first category or as deemed appropriate for an asset class or type. Such instruments form the second category of investments for the purpose of attaining environmental and/or social characteristics. This component contributed 10.9% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager considers the Securities and Instrument ESG Rating System was successfully and consistently applied.
- The application of the Manager ESG Rating System to investments that do not fall into categories one or two. Managers receive a score of 1 to 4 (where 1 = excellent, 2 = good, 3 = fair, 4 = poor) on each of the four measures (commitment to ESG, investment process, ownership and reporting), resulting in an overall rating for each manager, which is then documented in the Investment Manager's monitoring system and taken into consideration during the asset selection and monitoring processes. Managers rated 1-3 form the third category for attaining environmental and/or social characteristics and managers rated 4 do not attain environmental and/or social characteristics. This component contributed 0.0% to the overall environmental

and/or social characteristics of the Sub-Fund. The Investment Manager considers the Manager ESG Rating System was successfully and consistently applied.

- The Investment Manager also applied successfully and consistently the proprietary exclusion policy for the portfolio.

Other Monitoring or Actions

In addition to the above pre-contractual sustainability indicators, the Investment Manager monitored the portfolio's performance on ESG using the following two metrics:

- A Net ESG Score (the "Net ESG Score"), based on the application of the Securities and Instrument ESG Rating System including the application of the Manager ESG Rating System to the portfolio's total investments. This is applied on a best-efforts basis using a 0-100 scale, with limitations depending on asset class, position-level transparency and data availability. For the reported period, the Investment Manager assesses the Sub-Fund attained a Net ESG Score of 63.7 using this monitoring method.
- The second metric was to measure the portfolio against the 2050 net zero scenario, used for comparative purposes. For the reported period, the Sub-Fund was aligned with such scenario through performing at a level that is more than 10% below the budgeted emissions.

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

The share of investments that promoted environmental and/or social characteristics was 5.0% higher than in the previous reporting period.

● ***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.

● ***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.

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

Not applicable.

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

Not applicable.

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

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

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

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



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

The 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				
GHG Emissions	Total Scope 1 GHG Emissions	9,600.04	55.6%	61.9%
GHG Emissions	Total Scope 2 GHG Emissions	4,945.48	55.6%	61.9%
GHG Emissions	Total Scope 3 GHG Emissions	129,704.05	55.6%	61.9%
GHG Emissions	Total GHG Emissions	144,249.57	55.6%	61.9%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	18.81	55.6%	61.9%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	186.49	55.6%	61.9%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	48.72	55.6%	61.9%
GHG Intensity of Invstee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	399.34	55.6%	61.9%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	3.5%	53.1%	61.2%
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	32.8%	49.0%	61.2%

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	0.34	29.1%	61.2%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	4.96	5.1%	61.2%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	22.29	23.7%	61.2%
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	4.4%	53.0%	61.2%
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	2.2%	55.6%	61.2%
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	0.9%	55.6%	61.2%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	2.0%	18.0%	61.2%
Board gender diversity	Average ratio of female to male board members in investee companies	18.0%	54.4%	61.2%
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	0.1%	61.2%	61.2%
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)	72.49	11.8%	14.5%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and	17, 0.2%	11.8%	14.5%

	relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law			
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.06.2023-31.05.2024.

Largest investments	Sector	% Assets	Country
LGT Select Equity Global (USD) IM	Investment Funds	18.5%	Liechtenstein
LGT Select Bond High Yield (USD) IM	Investment Funds	8.5%	Liechtenstein
LGT Crown Listed Private Equity (EUR) O	Investment Funds	7.2%	Ireland
LGT Select Equity Enhanced Minimum Variance (USD) IM	Investment Funds	6.9%	Liechtenstein
LGT Crown Alpha Sub-Fund Class C (USD) Participation Notes	Certificate	5.6%	Luxembourg
LGT Risk Premia Sub-Fund Class A (USD)	Investment Funds	5.2%	Ireland
LGT Select REITS (USD) IM	Investment Funds	4.8%	Liechtenstein
LGT Sustainable Quality Equity Sub-Fund Class B (USD)	Investment Funds	4.6%	Ireland
MA Sustainable Investment Grade Bond Fund (USD) IM	Investment Funds	4.3%	Liechtenstein
LGT Select Equity Emerging Markets (USD) IM	Investment Funds	3.9%	Liechtenstein
MA Sustainable Money Market Fund (USD) IM	Investment Funds	3.2%	Liechtenstein
LGT Select Bond Emerging Markets (USD) IM	Investment Funds	3.2%	Liechtenstein
LGT Select Insurance-Linked Securities Opportunities	Certificate	3.0%	Luxembourg

Class IM (USD) Participation Notes			
LGT Dynamic Protection Sub-Fund Class A (USD)	Investment Funds	2.9%	Ireland
MA Sustainable Global Equity Fund (USD) IM	Investment Funds	2.6%	Liechtenstein



What was the proportion of sustainability-related investments?

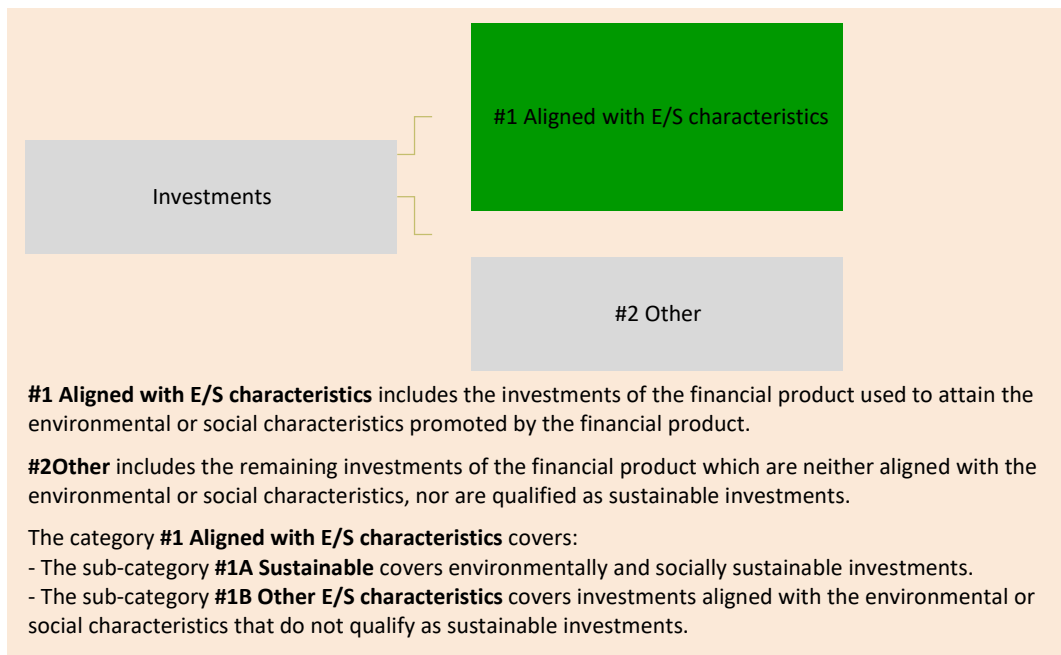
The Sub-Fund allocated 83.8% to investments aligned with environmental and/or social characteristics.

● **What was the asset allocation?**

The Sub-Fund allocated 83.8% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S characteristics).

The remaining portion of 16.2% 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.



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 in a broad range of economic sectors through a diversified asset allocation strategy in accordance with the Supplement of the Prospectus (Fund of fund concept).



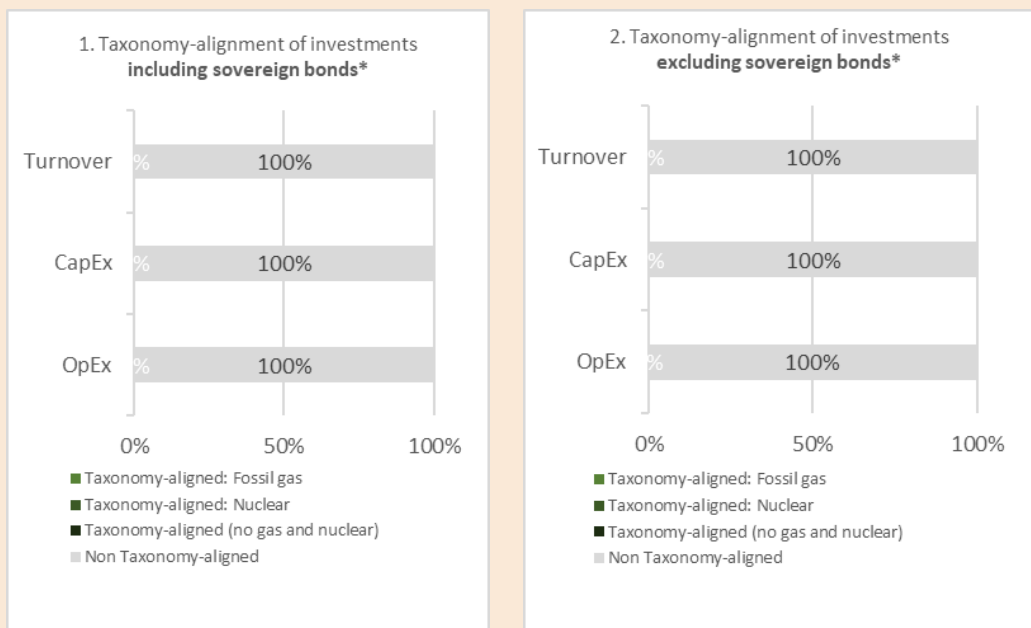
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

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 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 invest in environmentally sustainable economic activities aligned with the EU Taxonomy.

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.

 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 sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



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?

The Sub-Fund made 16.2% of investments in “#2 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.
- Any investments the Investment Manager considers as not having environmental and/or social characteristics. As the Investment Manager in respect of the Sub-Fund does not commit to ensuring that all investments are aligned with the environmental and/or social characteristics promoted by the Sub-Fund, these investments may be made in the ordinary course in accordance with the Sub-Fund’s investment policy as further described in the section of the Supplement entitled “Investment Policies”

To the extent possible, minimum safeguards have been applied for this portion of the portfolio, either directly by the Sub-Fund or indirectly in the context of the Underlying Funds. In terms of these minimum safeguards, the Investment Manager’s policy on exclusions relating to inhumane weapons have been applied to all investments included in this portion of the portfolio.



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 and bonds, the Investment Manager is 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 reduction of GHG emissions, water and waste

management, supplier traceability, labor practices, and alignment of executive compensation. In fixed income, discussions on green bond issuance were also prominent.

- **Engagement with third-party managers:** Ongoing engagement with underlying and third-party managers is an integral part of the Investment Manager’s approach to ESG. This engagement is facilitated by our annual assessment process which helps identify excellence in implementation and flags areas for improvement. For many years, the Investment Manager specifically set out to engage with our lower rated (3 and 4) managers, as identified through the Manager ESG Rating System. These managers have the most scope for improvement. In the pursuit to achieve tangible outcomes, the Investment Manager held meetings and conference calls to discuss what ESG activities these third-party managers undertook and where their challenges lie. Importantly, engagement facilitated practical approaches to help our third-party managers become better equipped to carry out their ESG activities. Additional focus areas have been to reduce portfolio greenhouse gas emissions and further Diversity, Equity and Inclusion (DEI) topics.
- **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 during the reference period, the Investment Manager continued alignment of the Sub-Fund’s carbon footprint in line with a net zero 2050 scenario. This alignment included carbon budgets for each asset class and/or individual managers. In respect of individual managers, the Investment Manager worked together with such managers to assess where managed assets stood in terms of emissions targets and exchanged views with managers, in a collaborative manner, how further emission reductions could be achieved.

Investors should note, the Sub-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 goal of net zero emissions by 2050, for comparative and performance management purposes.



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

The Sub-Fund does not use a benchmark and neither measure whether the promoted environmental and/or social characteristics are attained with a benchmark.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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 CP Alpha Indexing Fund

Legal entity identifier: 3912008YNO4M7TALTO34

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

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



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 through certain direct and indirect investments:

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

- Environmental considerations, which included a company's or issuer's energy consumption, its carbon footprint and its impact on land; and
- Social considerations, which included as a company's or issuer's relationship with the communities in which they operate.

The Investment Manager considers the promotion of environmental and/or social characteristics was successfully attained, exceeding the pre-contractual commitments, through the consistent application of the binding elements on ESG, as further outlined in the SFDR Annex of the Supplement to the Prospectus. The functional footprint and result of the promotion of these environmental and/or social characteristics is further outlined under the question "How did the sustainability indicators perform?".

In consideration of this achieved outcome, the Investment Manager finds that promoting these environmental and/or social characteristics, including ESG and climate-related factors, provided additional insights into both risk and value drivers, which led to better risk-adjusted investment outcomes.

Further, the Sub-Fund delivered on the following ESG and climate action items during the reported period:

- Solid ESG profile: integration of ESG factors at all levels of the investment process;
- Climate action: emissions aligned with the 2050 net zero scenario; and
- Active ownership: taking an active role in promoting ESG integration in the investment community.

Investors should note, the Sub-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 2050 net zero scenario, for comparative and performance management purposes.

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

During the reported period, the Sub-Fund achieved 77.3% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least 50.0% of the assets of the Sub-Fund to underlying investments, which promote environmental and/or social characteristics.

Sustainability Indicators

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

- Investments in permitted investments of the Sub-Fund that are ESG Oriented Funds or ESG Focused Funds, which have ESG-related binding elements of their own, form the first category for attaining environmental and/or social characteristics. This component contributed 73.4% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager applies care in the selection of ESG Oriented Funds and ESG Focused Funds.
- The application of the Securities and Instrument ESG Rating System, which includes further rating and exclusion criteria, to investments that do not fall into the first category or as deemed appropriate for an asset class or type. Such instruments form the second category of investments for the purpose of attaining environmental and/or social characteristics. This component contributed 3.8% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager considers the Securities and Instrument ESG Rating System was successfully and consistently applied.
- The application of the Manager ESG Rating System to investments that do not fall into categories one or two. Managers receive a score of 1 to 4 (where 1 = excellent, 2 = good, 3 = fair, 4 = poor) on each of the four measures (commitment to ESG, investment process, ownership and reporting), resulting in an overall rating for each manager, which is then documented in the Investment Manager's monitoring system and taken into consideration during the asset selection and monitoring processes. Managers rated 1-3 form the third category for attaining environmental and/or social characteristics and managers rated 4 do not attain environmental and/or social characteristics. This component contributed 0.0% to the overall environmental

and/or social characteristics of the Sub-Fund. The Investment Manager considers the Manager ESG Rating System was successfully and consistently applied.

- The Investment Manager also applied successfully and consistently the proprietary exclusion policy for the portfolio.

Other Monitoring or Actions

In addition to the above pre-contractual sustainability indicators, the Investment Manager monitored the portfolio's performance on ESG using the following two metrics:

- A Net ESG Score (the "Net ESG Score"), based on the application of the Securities and Instrument ESG Rating System including the application of the Manager ESG Rating System to the portfolio's total investments. This is applied on a best-efforts basis using a 0-100 scale, with limitations depending on asset class, position-level transparency and data availability. For the reported period, the Investment Manager assesses the Sub-Fund attained a Net ESG Score of 66.3 using this monitoring method.
- The second metric was to measure the portfolio against the 2050 net zero scenario, used for comparative purposes. For the reported period, the Sub-Fund was aligned with such scenario through performing at a level that is more than 15% below the budgeted emissions.

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

The share of investments that promoted environmental and/or social characteristics was 2.7% higher than in the previous reporting period.

● ***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.

● ***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.

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

Not applicable.

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

Not applicable.

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

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

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

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



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

The 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				
GHG Emissions	Total Scope 1 GHG Emissions	1,832.19	52.0%	56.2%
GHG Emissions	Total Scope 2 GHG Emissions	943.86	52.0%	56.2%
GHG Emissions	Total Scope 3 GHG Emissions	22,066.65	52.0%	56.2%
GHG Emissions	Total GHG Emissions	24,842.69	52.0%	56.2%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	13.13	52.0%	56.2%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	117.54	52.0%	56.2%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	28.58	52.0%	56.2%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	303.79	52.0%	56.2%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	0.8%	50.3%	55.8%
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	29.9%	48.1%	55.8%

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	0.30	30.8%	55.8%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	0.79	5.9%	55.8%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	60.65	24.6%	55.8%
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	5.0%	50.2%	55.8%
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	0.4%	52.1%	55.8%
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	0.9%	52.1%	55.8%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	2.5%	22.9%	55.8%
Board gender diversity	Average ratio of female to male board members in investee companies	17.3%	51.0%	55.8%
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%	55.8%	55.8%
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)	94.17	18.3%	23.7%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and	2, 0.1%	18.4%	23.7%

	relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law			
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.06.2023-31.05.2024.

Largest investments	Sector	% Assets	Country
LGT Sustainable Quality Equity Sub-Fund Class B (USD)	Not Classified	18.3%	Ireland
MA Sustainable Investment Grade Bond Fund (USD) IM	Not Classified	12.3%	Liechtenstein
ZKB Ct/Fd Bsk WFM	Financials	9.0%	Switzerland
LGT Select Bond High Yield (USD) IM	Not Classified	7.6%	Liechtenstein
db X-Trackers MSCI USA ESG UCITS ETF 1C (USD)	N/A	7.0%	Ireland
MA Sustainable EM LC Bond Sub-Fund Class A (USD)	Not Classified	4.8%	Ireland
MA Sustainable Money Market Fund (USD) IM	N/A	4.2%	Liechtenstein
BGF Swiss Small & Mid Cap Opportunities Fund	Not Classified	4.1%	Luxembourg
Swisscanto (CH) Index Equity Fund Switzerland Total Responsible GT (CHF)	N/A	4.1%	Switzerland
LGT Select Insurance-Linked Securities Opportunities Class IM (USD) Participation Notes	N/A	3.9%	Luxembourg
LGT Risk Premia Sub-Fund Class A (USD)	Not Classified	3.4%	Ireland
LGT EM HC Bond Sub-Fund Class A (USD)	N/A	3.3%	Ireland

CSIF (IE) FTSE EPRA Nareit Developed Green Blue UCITS ETF (USD)	N/A	3.0%	Ireland
LGT Sustainable Equity Market Neutral Sub-Fund Class A (USD)	N/A	2.9%	Ireland
LGT Dynamic Protection Sub- Fund Class A (USD)	Not Classified	2.7%	Ireland



What was the proportion of sustainability-related investments?

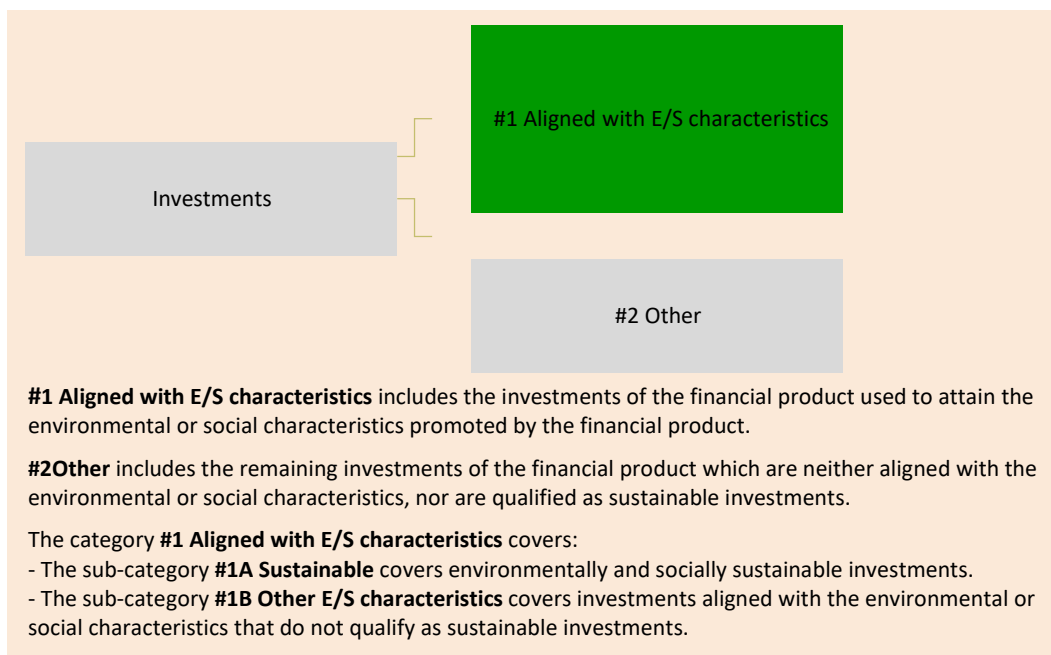
The Sub-Fund allocated 77.3% to investments aligned with environmental and/or social characteristics.

● *What was the asset allocation?*

The Sub-Fund allocated 77.3% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S characteristics).

The remaining portion of 22.7% 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.



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.

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

Investments were made in a broad range of economic sectors through a diversified asset allocation strategy in accordance with the Supplement of the Prospectus (Fund of fund concept).



To what extent were the 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.

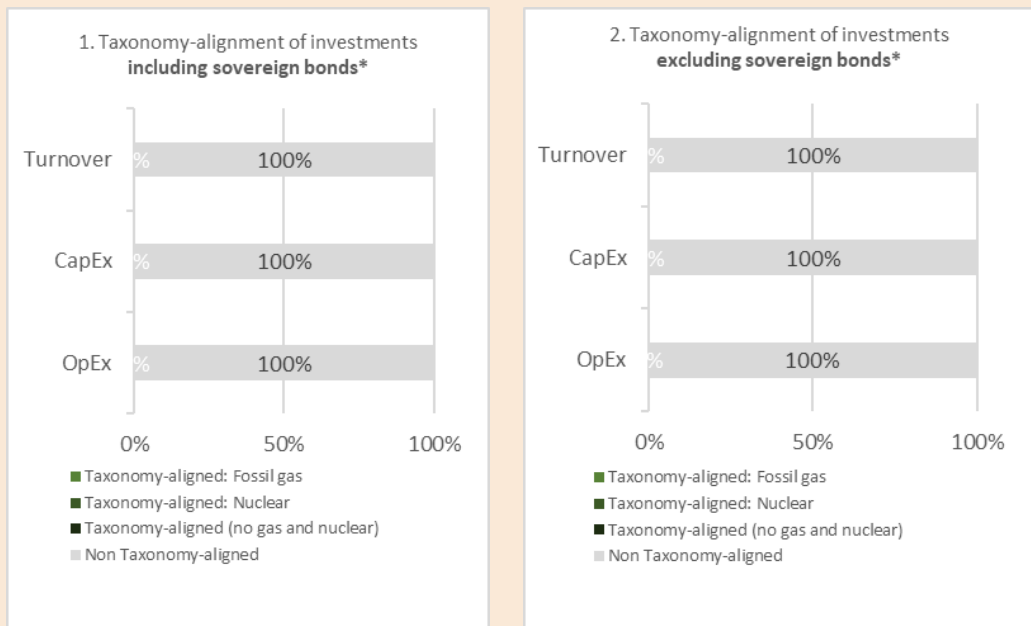
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

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 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 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?**

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.

Not applicable.



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

Not applicable.



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?

The Sub-Fund made 22.7% of investments in “#2 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.
- Any investments the Investment Manager considers as not having environmental and/or social characteristics. As the Investment Manager in respect of the Sub-Fund does not commit to ensuring that all investments are aligned with the environmental and/or social characteristics promoted by the Sub-Fund, these investments may be made in the ordinary course in accordance with the Sub-Fund’s investment policy as further described in the section of the Supplement entitled “Investment Policies”

To the extent possible, minimum safeguards have been applied for this portion of the portfolio, either directly by the Sub-Fund or indirectly in the context of the Underlying Funds. In terms of these minimum safeguards, the Investment Manager’s policy on exclusions relating to inhumane weapons have been applied to all investments included in this portion of the portfolio.




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 and bonds, the Investment Manager is 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 reduction of GHG emissions, water and waste management, supplier traceability, labor practices, and alignment of executive compensation. In fixed income, discussions on green bond issuance were also prominent.
- **Engagement with third-party managers:** Ongoing engagement with underlying and third-party managers is an integral part of the Investment Manager’s approach to ESG. This engagement is

 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.

facilitated by our annual assessment process which helps identify excellence in implementation and flags areas for improvement. For many years, the Investment Manager specifically set out to engage with our lower rated (3 and 4) managers, as identified through the Manager ESG Rating System. These managers have the most scope for improvement. In the pursuit to achieve tangible outcomes, the Investment Manager held meetings and conference calls to discuss what ESG activities these third-party managers undertook and where their challenges lie. Importantly, engagement facilitated practical approaches to help our third-party managers become better equipped to carry out their ESG activities. Additional focus areas have been to reduce portfolio greenhouse gas emissions and further Diversity, Equity and Inclusion (DEI) topics.

- **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 during the reference period, the Investment Manager continued alignment of the Sub-Fund 's carbon footprint in line with a net zero 2050 scenario. This alignment included carbon budgets for each asset class and/or individual managers. In respect of individual managers, the Investment Manager worked together with such managers to assess where managed assets stood in terms of emissions targets and exchanged views with managers, in a collaborative manner, how further emission reductions could be achieved.

Investors should note, the Sub-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 goal of net zero emissions by 2050, for comparative and performance management purposes.



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

The Sub-Fund does not use a benchmark and neither measure whether the promoted environmental and/or social characteristics are attained with a benchmark.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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 CP Sustainable Strategy 3 Years

Legal entity identifier: 391200N22ADO32GUH597

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> X 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 56.0% of sustainable investments <ul style="list-style-type: none"> <input checked="" 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 through certain direct and indirect investments:

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

- Environmental considerations, which included a company's or issuer's energy consumption, its carbon footprint and its impact on land; and
- Social considerations, which included as a company's or issuer's relationship with the communities in which they operate.

The Investment Manager considers the promotion of environmental and/or social characteristics was successfully attained, exceeding the pre-contractual commitments, through the consistent application of the binding elements on ESG, as further outlined in the SFDR Annex of the Supplement to the Prospectus. The functional footprint and result of the promotion of these environmental and/or social characteristics is further outlined under the question "How did the sustainability indicators perform?".

In consideration of this achieved outcome, the Investment Manager finds that promoting these environmental and/or social characteristics, including ESG and climate-related factors, provided additional insights into both risk and value drivers, which led to better risk-adjusted investment outcomes.

Further, the Sub-Fund delivered on the following ESG and climate action items during the reported period:

- Sound sustainability profile: integration of ESG factors at all levels of the investment process and exclusion of companies or countries that are in controversial sectors or violate minimum standards;;
- Climate action: emissions aligned with the 2050 net zero scenario (NZE); and
- Active ownership: taking an active role in promoting ESG integration in the investment community and engagement, i.e. active dialogue with companies and exercise of voting rights

Investors should note, the Sub-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 2050 net zero scenario, for comparative and performance management purposes.

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

During the reported period, the Sub-Fund achieved 94.5% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least 75% of the assets of the Sub-Fund to underlying investments, which promote environmental and/or social characteristics.

Sustainability Indicators

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

- Investments in permitted investments of the Sub-Fund that are ESG Oriented Funds or ESG Focused Funds, which have ESG-related binding elements of their own, form the first category for attaining environmental and/or social characteristics. This component contributed 62% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager applies care in the selection of ESG Oriented Funds and ESG Focused Funds.
- The application of the Securities and Instrument ESG Rating System, which includes further rating and exclusion criteria, to investments that do not fall into the first category or as deemed appropriate for an asset class or type. Such instruments form the second category of investments for the purpose of attaining environmental and/or social characteristics. This component contributed 32% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager considers the Securities and Instrument ESG Rating System was successfully and consistently applied.
- The application of the Manager ESG Rating System to investments that do not fall into categories one or two. Managers receive a score of 1 to 4 (where 1 = excellent, 2 = good, 3 = fair, 4 = poor) on each of the four measures (commitment to ESG, investment process, ownership and reporting), resulting in an overall rating for each manager, which is then documented in the Investment Manager's monitoring system and taken into consideration during the asset selection and monitoring processes. Managers rated 1-3 form the third category for attaining environmental and/or social characteristics and managers rated 4 do not attain environmental

and/or social characteristics. This component contributed 0% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager considers the Manager ESG Rating System was successfully and consistently applied.

- The Investment Manager also applied successfully and consistently the proprietary exclusion policy for the portfolio.

Other Monitoring or Actions

In addition to the above pre-contractual sustainability indicators, the Investment Manager monitored the portfolio's performance on ESG using the following two metrics:

- A Net ESG Score (the "**Net ESG Score**"), based on the application of the Securities and Instrument ESG Rating System including the application of the Manager ESG Rating System to the portfolio's total investments. This is applied on a best-efforts basis using a 0-100 scale, with limitations depending on asset class, position-level transparency and data availability. For the reported period, the Investment Manager assesses the Sub-Fund attained a Net ESG Score of 70.7 using this monitoring method.
- The second metric was to measure the portfolio against the 2050 net zero scenario. For the reported period, the Sub-Fund was aligned with such scenario through performing at a level that is more than 15% below the budgeted emissions.

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

The share of investments that promoted environmental and/or social characteristics was 5.5% higher than in the previous reporting period.

● ***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 Sub-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.

56.0% of the Sub-Fund contributed to a net positive SDG Score. Highest scores were attained for a net positive contribution to UN SDG 5 (Gender Equality).

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 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 Capital Partner's "do no significant harm" assessment.

As an additional safeguard, the mandatory principal adverse impacts ("PAI") 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 Sub-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 Union criteria.

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

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



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

The 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 Sub-Fund over a longer time horizon.

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	2,389.10	47.0%	51.0%
GHG Emissions	Total Scope 2 GHG Emissions	3,315.42	47.0%	51.0%
GHG Emissions	Total Scope 3 GHG Emissions	56,625.15	47.0%	51.0%
GHG Emissions	Total GHG Emissions	62,329.67	47.0%	51.0%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	12.01	47.0%	51.0%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	131.26	47.0%	51.0%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	29.92	47.0%	51.0%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	286.05	47.0%	51.0%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	1.8%	44.9%	50.6%
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	27.2%	42.5%	50.6%

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	0.20	22.3%	50.5%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	3.19	4.3%	50.5%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	10.85	17.3%	50.5%
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	2.6%	44.2%	50.6%
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	0.5%	47.0%	50.6%
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	1.5%	47.0%	50.6%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	1.8%	16.9%	50.5%
Board gender diversity	Average ratio of female to male board members in investee companies	15.8%	45.8%	50.6%
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	0.1%	50.6%	50.6%
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)	115.79	30.8%	39.9%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and	2, 0.1%	31.8%	39.9%

	relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law			
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period.

Largest investments	Sector	% Assets	Country
MA Sustainable Investment Grade Bond Fund (USD) IM	Not Classified	16.4%	Liechtenstein
LGT Sustainable Bond Global Hedged Sub-Fund Class B (USD)	N/A	9.0%	Ireland
LGT Select Bond High Yield (USD) IM	Not Classified	7.5%	Liechtenstein
LGT Sustainable Bond Global Sub-Fund Class B (EUR)	Not Classified	5.5%	Ireland
LGT Select Insurance-Linked Securities Opportunities Class IM (USD) Participation Notes	N/A	4.1%	Luxembourg
LGT Dynamic Protection Sub-Fund Class A (USD)	Not Classified	4.0%	Ireland
LGT Sustainable Bond Corporates Sub-Fund Class A (USD)	Not Classified	3.8%	Ireland
LGT EM HC Bond Sub-Fund Class A (USD)	N/A	3.8%	Ireland
MA Sustainable EM LC Bond Sub-Fund Class A (USD)	Not Classified	3.7%	Ireland
LGT Sustainable Equity Market Neutral Sub-Fund Class A (USD)	N/A	3.0%	Ireland
LGT Sustainable Bond Fund Global Inflation Linked (EUR) IM	Not Classified	3.0%	Liechtenstein

LGT Risk Premia Sub-Fund Class A (USD)	Not Classified	1.9%	Ireland
LGT Select Equity Enhanced Minimum Variance (USD) IM	Not Classified	1.6%	Liechtenstein
LGT Select Cat Bond (USD) IM	Not Classified	1.2%	Liechtenstein
LGT EM Frontier LC Bond Sub-Fund Class A (USD)	N/A	1.0%	Ireland



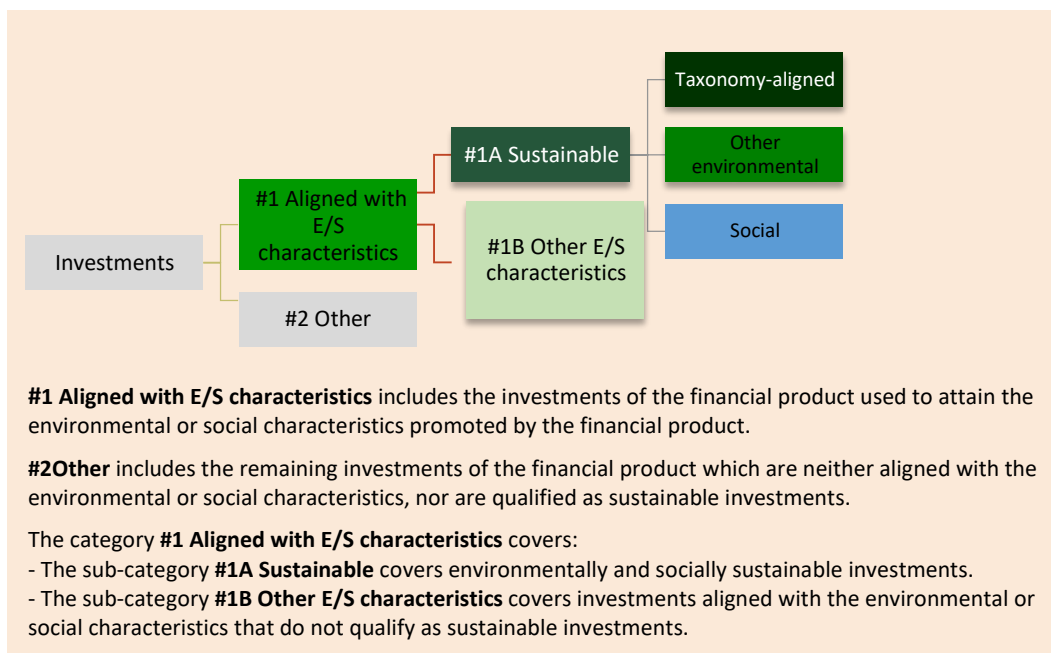
What was the proportion of sustainability-related investments?

The Sub-Fund allocated 94.5% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S characteristics). The Sub-Fund allocated 56.0% to sustainable investments (#1A Sustainable), of which 28.3% was social sustainable investments and 27.7% was environmental sustainable investments.

The remaining portion of 5.5% are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments (#2 Other).

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



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

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

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

● ***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 the Supplement of the Prospectus in respect of the Sub-Fund.



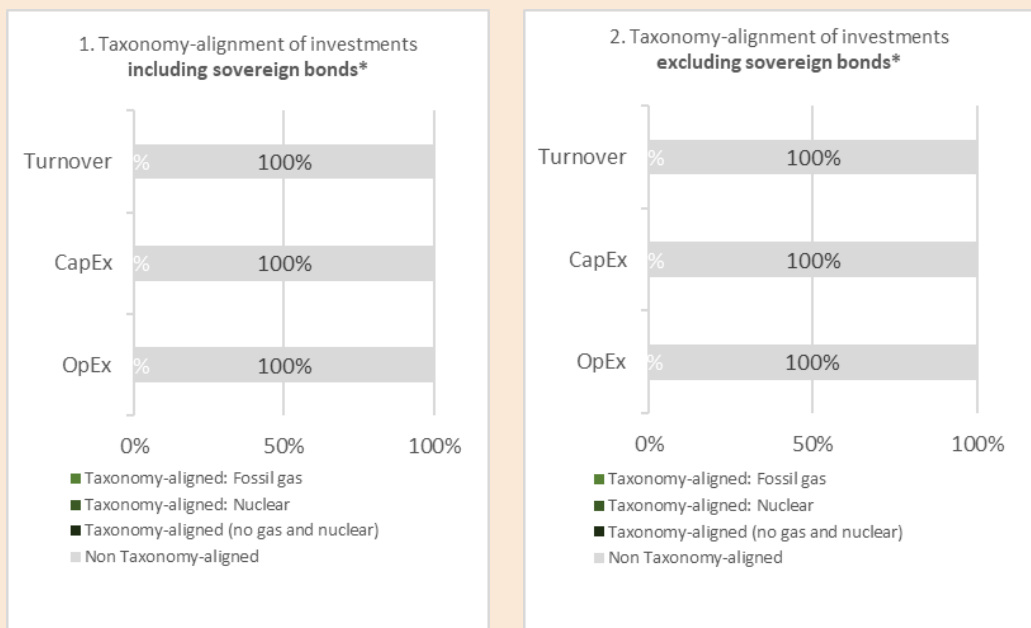
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 0.3%.

● **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 invest 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.



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 sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 27.4%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 28.3%.



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

The Sub-Fund made 5.5% of investments in “#2 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.
- Any investments the Investment Manager considers as not having environmental and/or social characteristics. As the Investment Manager in respect of the Sub-Fund does not commit to ensuring that all investments are aligned with the environmental and/or social characteristics promoted by the Sub-Fund, these investments may be made in the ordinary course in accordance with the Sub-Fund’s investment policy as further described in the section of the Supplement entitled “Investment Policies”

To the extent possible, minimum safeguards have been applied for this portion of the portfolio, either directly by the Sub-Fund or indirectly in the context of the Underlying Funds. In terms of these minimum safeguards, the Investment Manager’s policy on exclusions relating to inhumane weapons have been applied to all investments included in this portion of the portfolio.



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 and bonds, the Investment Manager is 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 reduction of GHG emissions, water and waste management, supplier traceability, labor practices, and alignment of executive compensation. In fixed income, discussions on green bond issuance were also prominent.
- **Engagement with third-party managers:** Ongoing engagement with underlying and third-party managers is an integral part of the Investment Manager’s approach to ESG. This engagement is facilitated by our annual assessment process which helps identify excellence in implementation and flags areas for improvement. For many years, the Investment Manager specifically set out to engage

with our lower rated (3 and 4) managers, as identified through the Manager ESG Rating System. These managers have the most scope for improvement. In the pursuit to achieve tangible outcomes, the Investment Manager held meetings and conference calls to discuss what ESG activities these third-party managers undertook and where their challenges lie. Importantly, engagement facilitated practical approaches to help our third-party managers become better equipped to carry out their ESG activities. Additional focus areas have been to reduce portfolio greenhouse gas emissions and further Diversity, Equity and Inclusion (DEI) topics.

- **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 during the reference period, the Investment Manager continued alignment of the Sub-Fund’s carbon footprint in line with a net zero 2050 scenario. This alignment included carbon budgets for each asset class and/or individual managers. In respect of individual managers, the Investment Manager worked together with such managers to assess where managed assets stood in terms of emissions targets and exchanged views with managers, in a collaborative manner, how further emission reductions could be achieved.

Investors should note, the Sub-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 goal of net zero emissions by 2050, for comparative and performance management purposes.



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

The Sub-Fund does not use a benchmark and neither measure whether the promoted environmental and/or social characteristics are attained with a benchmark.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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 CP Sustainable Strategy 4 Years

Legal entity identifier: 3912009KBU99YV0E2F25

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Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> X 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 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 62.5% of sustainable investments <ul style="list-style-type: none"> <input checked="" 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 made sustainable investments 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 through certain direct and indirect investments:

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

- Environmental considerations, which included a company's or issuer's energy consumption, its carbon footprint and its impact on land; and
- Social considerations, which included as a company's or issuer's relationship with the communities in which they operate.

The Investment Manager considers the promotion of environmental and/or social characteristics was successfully attained, exceeding the pre-contractual commitments, through the consistent application of the binding elements on ESG, as further outlined in the SFDR Annex of the Supplement to the Prospectus. The functional footprint and result of the promotion of these environmental and/or social characteristics is further outlined under the question "How did the sustainability indicators perform?".

In consideration of this achieved outcome, the Investment Manager finds that promoting these environmental and/or social characteristics, including ESG and climate-related factors, provided additional insights into both risk and value drivers, which led to better risk-adjusted investment outcomes.

Further, the Sub-Fund delivered on the following ESG and climate action items during the reported period:

- Sound sustainability profile: integration of ESG factors at all levels of the investment process and exclusion of companies or countries that are in controversial sectors or violate minimum standards;;
- Climate action: emissions aligned with the 2050 net zero scenario (NZE); and
- Active ownership: taking an active role in promoting ESG integration in the investment community and engagement, i.e. active dialogue with companies and exercise of voting rights

Investors should note, the Sub-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 2050 net zero scenario, for comparative and performance management purposes.

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

During the reported period, the Sub-Fund achieved 94.8% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least 75% of the assets of the Sub-Fund to underlying investments, which promote environmental and/or social characteristics.

Sustainability Indicators

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

- Investments in permitted investments of the Sub-Fund that are ESG Oriented Funds or ESG Focused Funds, which have ESG-related binding elements of their own, form the first category for attaining environmental and/or social characteristics. This component contributed 50% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager applies care in the selection of ESG Oriented Funds and ESG Focused Funds.
- The application of the Securities and Instrument ESG Rating System, which includes further rating and exclusion criteria, to investments that do not fall into the first category or as deemed appropriate for an asset class or type. Such instruments form the second category of investments for the purpose of attaining environmental and/or social characteristics. This component contributed 45% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager considers the Securities and Instrument ESG Rating System was successfully and consistently applied.
- The application of the Manager ESG Rating System to investments that do not fall into categories one or two. Managers receive a score of 1 to 4 (where 1 = excellent, 2 = good, 3 = fair, 4 = poor) on each of the four measures (commitment to ESG, investment process, ownership and reporting), resulting in an overall rating for each manager, which is then documented in the Investment Manager's monitoring system and taken into consideration during the asset selection and monitoring processes. Managers rated 1-3 form the third category for attaining environmental and/or social characteristics and managers rated 4 do not attain environmental

and/or social characteristics. This component contributed 0% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager considers the Manager ESG Rating System was successfully and consistently applied.

- The Investment Manager also applied successfully and consistently the proprietary exclusion policy for the portfolio.

Other Monitoring or Actions

In addition to the above pre-contractual sustainability indicators, the Investment Manager monitored the portfolio's performance on ESG using the following two metrics:

- A Net ESG Score (the "**Net ESG Score**"), based on the application of the Securities and Instrument ESG Rating System including the application of the Manager ESG Rating System to the portfolio's total investments. This is applied on a best-efforts basis using a 0-100 scale, with limitations depending on asset class, position-level transparency and data availability. For the reported period, the Investment Manager assesses the Sub-Fund attained a Net ESG Score of **70.0** using this monitoring method.
- The second metric was to measure the portfolio against the 2050 net zero scenario. For the reported period, the Sub-Fund was aligned with such scenario through performing at a level that is more than 10% below the budgeted emissions.

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

The share of investments that promoted environmental and/or social characteristics was 4.3% higher than in the previous reporting period.

● ***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 Sub-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.

62.5% of the Sub-Fund contributed to a net positive SDG Score. Highest scores were attained for a net positive contribution to UN SDG 5 (Gender Equality).

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 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 Capital Partner's "do no significant harm" assessment.

As an additional safeguard, the mandatory principal adverse impacts ("PAI") 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 Sub-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 Union criteria.

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

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



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

The 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 Sub-Fund over a longer time horizon.

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	1,909.68	61.9%	65.9%
GHG Emissions	Total Scope 2 GHG Emissions	2,109.44	61.9%	65.9%
GHG Emissions	Total Scope 3 GHG Emissions	32,538.76	61.9%	65.9%
GHG Emissions	Total GHG Emissions	36,557.89	61.9%	65.9%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	16.29	61.9%	65.9%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	148.20	61.9%	65.9%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	39.92	61.9%	65.9%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	367.05	61.9%	65.9%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	2.0%	60.1%	65.4%
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	37.7%	58.0%	65.4%

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	0.33	30.8%	65.4%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	4.42	6.4%	65.4%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	48.20	23.3%	65.4%
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	3.5%	60.2%	65.4%
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	0.5%	61.9%	65.4%
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	1.2%	61.9%	65.4%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	2.4%	22.6%	65.4%
Board gender diversity	Average ratio of female to male board members in investee companies	20.5%	60.9%	65.4%
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	0.1%	65.4%	65.4%
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)	92.12	18.8%	25.7%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and	2, 0.0%	19.1%	25.7%

	relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law			
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period.

Largest investments	Sector	% Assets	Country
MA Sustainable Investment Grade Bond Fund (USD) IM	Not Classified	17.5%	Liechtenstein
LGT Select Bond High Yield (USD) IM	Not Classified	7.5%	Liechtenstein
LGT Sustainable Bond Global Hedged Sub-Fund Class B (USD)	N/A	6.1%	Ireland
LGT EM HC Bond Sub-Fund Class A (USD)	N/A	4.0%	Ireland
LGT Dynamic Protection Sub-Fund Class A (USD)	Not Classified	4.0%	Ireland
MA Sustainable EM LC Bond Sub-Fund Class A (USD)	Not Classified	3.9%	Ireland
LGT Select Insurance-Linked Securities Opportunities Class IM (USD) Participation Notes	N/A	3.9%	Luxembourg
LGT Select Equity Enhanced Minimum Variance (USD) IM	Not Classified	3.4%	Liechtenstein
LGT Sustainable Equity Market Neutral Sub-Fund Class A (USD)	N/A	3.0%	Ireland
LGT Risk Premia Sub-Fund Class A (USD)	Not Classified	2.0%	Ireland
Alphabet Inc	Communication Services	1.6%	United States
Microsoft Corp	Information Technology	1.6%	United States

Medtronic PLC	Health Care	1.4%	Ireland
Agilent Technologies Inc	Health Care	1.4%	United States
MA Sustainable Money Market Fund (USD) IM	N/A	1.4%	Liechtenstein



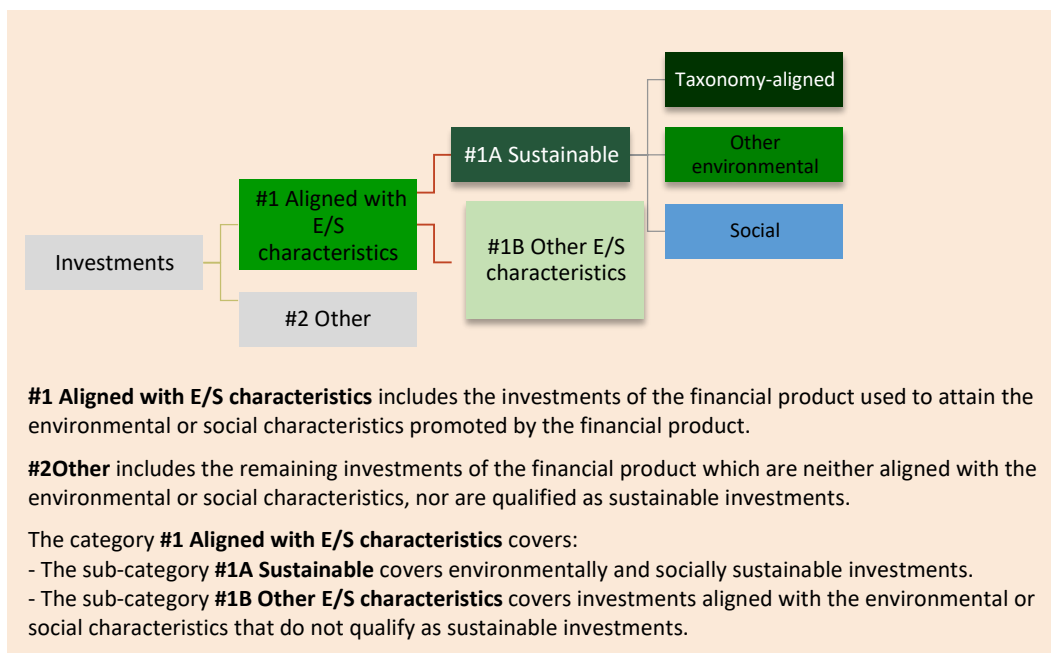
What was the proportion of sustainability-related investments?

The Sub-Fund allocated 94.8% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S characteristics). The Sub-Fund allocated 62.5% to sustainable investments (#1A Sustainable), of which 37.7% was social sustainable investments and 24.7% was environmental sustainable investments.

The remaining portion of 5.2% are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments (#2 Other).

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



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

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

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

● ***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 the Supplement of the Prospectus in respect of the Sub-Fund.



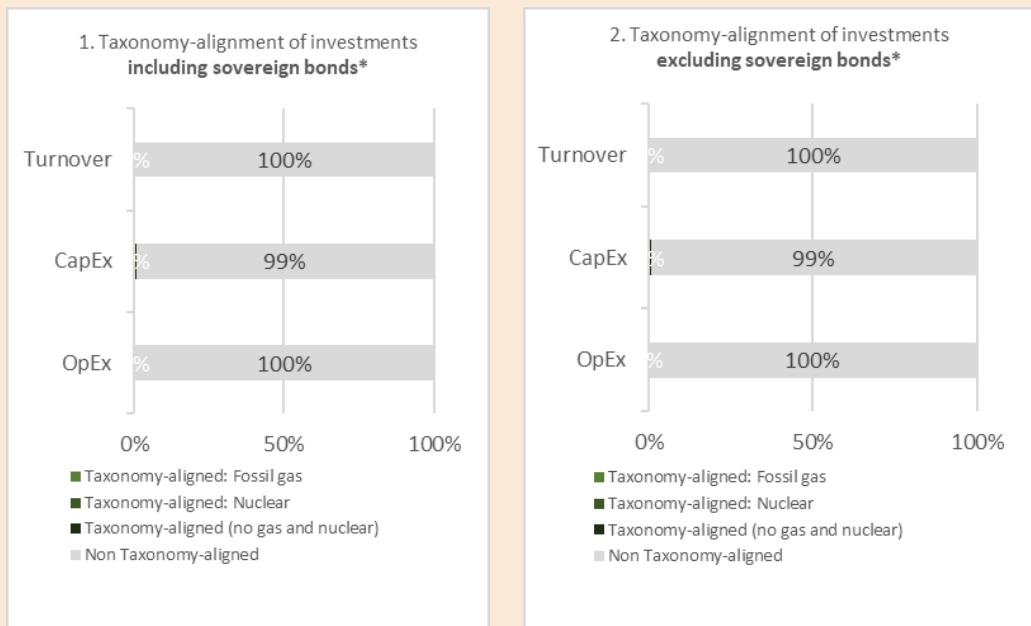
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 0.4%.

● **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 share of investments made in transitional activities was 0.0%.

The share of investments made in enabling activities was 0.3%.

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

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.

Not applicable.



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 sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 24.3%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 37.7%.



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

The Sub-Fund made 5.2% of investments in “#2 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.
- Any investments the Investment Manager considers as not having environmental and/or social characteristics. As the Investment Manager in respect of the Sub-Fund does not commit to ensuring that all investments are aligned with the environmental and/or social characteristics promoted by the Sub-Fund, these investments may be made in the ordinary course in accordance with the Sub-Fund's investment policy as further described in the section of the Supplement entitled "Investment Policies"

To the extent possible, minimum safeguards have been applied for this portion of the portfolio, either directly by the Sub-Fund or indirectly in the context of the Underlying Funds. In terms of these minimum safeguards, the Investment Manager 's policy on exclusions relating to inhumane weapons have been applied to all investments included in this portion of the portfolio.



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 and bonds, the Investment Manager is 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 reduction of GHG emissions, water and waste management, supplier traceability, labor practices, and alignment of executive compensation. In fixed income, discussions on green bond issuance were also prominent.
- **Engagement with third-party managers:** Ongoing engagement with underlying and third-party managers is an integral part of the Investment Manager 's approach to ESG. This engagement is

facilitated by our annual assessment process which helps identify excellence in implementation and flags areas for improvement. For many years, the Investment Manager specifically set out to engage with our lower rated (3 and 4) managers, as identified through the Manager ESG Rating System. These managers have the most scope for improvement. In the pursuit to achieve tangible outcomes, the Investment Manager held meetings and conference calls to discuss what ESG activities these third-party managers undertook and where their challenges lie. Importantly, engagement facilitated practical approaches to help our third-party managers become better equipped to carry out their ESG activities. Additional focus areas have been to reduce portfolio greenhouse gas emissions and further Diversity, Equity and Inclusion (DEI) topics.

- **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 during the reference period, the Investment Manager continued alignment of the Sub-Fund 's carbon footprint in line with a net zero 2050 scenario. This alignment included carbon budgets for each asset class and/or individual managers. In respect of individual managers, the Investment Manager worked together with such managers to assess where managed assets stood in terms of emissions targets and exchanged views with managers, in a collaborative manner, how further emission reductions could be achieved.

Investors should note, the Sub-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 goal of net zero emissions by 2050, for comparative and performance management purposes.



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

The Sub-Fund does not use a benchmark and neither measure whether the promoted environmental and/or social characteristics are attained with a benchmark.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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 CP Sustainable Strategy 5 Years

Legal entity identifier: 391200T6SG631WD1S355

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.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

●● Yes	●● X 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 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 64.5% of sustainable investments <ul style="list-style-type: none"> <input checked="" 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 made sustainable investments 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 through certain direct and indirect investments:

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

- Environmental considerations, which included a company's or issuer's energy consumption, its carbon footprint and its impact on land; and
- Social considerations, which included as a company's or issuer's relationship with the communities in which they operate.

The Investment Manager considers the promotion of environmental and/or social characteristics was successfully attained, exceeding the pre-contractual commitments, through the consistent application of the binding elements on ESG, as further outlined in the SFDR Annex of the Supplement to the Prospectus. The functional footprint and result of the promotion of these environmental and/or social characteristics is further outlined under the question "How did the sustainability indicators perform?".

In consideration of this achieved outcome, the Investment Manager finds that promoting these environmental and/or social characteristics, including ESG and climate-related factors, provided additional insights into both risk and value drivers, which led to better risk-adjusted investment outcomes.

Further, the Sub-Fund delivered on the following ESG and climate action items during the reported period:

- Sound sustainability profile: integration of ESG factors at all levels of the investment process and exclusion of companies or countries that are in controversial sectors or violate minimum standards;;
- Climate action: emissions aligned with the 2050 net zero scenario (NZE); and
- Active ownership: taking an active role in promoting ESG integration in the investment community and engagement, i.e. active dialogue with companies and exercise of voting rights

Investors should note, the Sub-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 2050 net zero scenario, for comparative and performance management purposes.

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

During the reported period, the Sub-Fund achieved 95.9% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least **75%** of the assets of the Sub-Fund to underlying investments, which promote environmental and/or social characteristics.

Sustainability Indicators

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

- Investments in permitted investments of the Sub-Fund that are ESG Oriented Funds or ESG Focused Funds, which have ESG-related binding elements of their own, form the first category for attaining environmental and/or social characteristics. This component contributed 35% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager applies care in the selection of ESG Oriented Funds and ESG Focused Funds.
- The application of the Securities and Instrument ESG Rating System, which includes further rating and exclusion criteria, to investments that do not fall into the first category or as deemed appropriate for an asset class or type. Such instruments form the second category of investments for the purpose of attaining environmental and/or social characteristics. This component contributed 61% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager considers the Securities and Instrument ESG Rating System was successfully and consistently applied.
- The application of the Manager ESG Rating System to investments that do not fall into categories one or two. Managers receive a score of 1 to 4 (where 1 = excellent, 2 = good, 3 = fair, 4 = poor) on each of the four measures (commitment to ESG, investment process, ownership and reporting), resulting in an overall rating for each manager, which is then documented in the Investment Manager's monitoring system and taken into consideration during the asset selection and monitoring processes. Managers rated 1-3 form the third category for attaining environmental and/or social characteristics and managers rated 4 do not attain environmental

and/or social characteristics. This component contributed 0% to the overall environmental and/or social characteristics of the Sub-Fund. The Investment Manager considers the Manager ESG Rating System was successfully and consistently applied.

- The Investment Manager also applied successfully and consistently the proprietary exclusion policy for the portfolio.

Other Monitoring or Actions

In addition to the above pre-contractual sustainability indicators, the Investment Manager monitored the portfolio's performance on ESG using the following two metrics:

- A Net ESG Score (the "**Net ESG Score**"), based on the application of the Securities and Instrument ESG Rating System including the application of the Manager ESG Rating System to the portfolio's total investments. This is applied on a best-efforts basis using a 0-100 scale, with limitations depending on asset class, position-level transparency and data availability. For the reported period, the Investment Manager assesses the Sub-Fund attained a Net ESG Score of **68.4** using this monitoring method.
- The second metric was to measure the portfolio against the 2050 net zero scenario. For the reported period, the Sub-Fund was aligned with such scenario through performing at a level that is more than 5% below the budgeted emissions.

● ...and compared to previous periods?

The share of investments that promoted environmental and/or social characteristics was 6.1% higher than in the previous reporting period.

● 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 Sub-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.

64.5% of the Sub-Fund contributed to a net positive SDG Score. Highest scores were attained for a net positive contribution to UN SDG 5 (Gender Equality).

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 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 Capital Partner's "do no significant harm" assessment.

As an additional safeguard, the mandatory principal adverse impacts ("PAI") 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 Sub-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 Union criteria.

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

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



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

The 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 Sub-Fund over a longer time horizon.

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	609.24	73.0%	76.9%
GHG Emissions	Total Scope 2 GHG Emissions	640.22	73.0%	76.9%
GHG Emissions	Total Scope 3 GHG Emissions	10,102.03	73.0%	76.9%
GHG Emissions	Total GHG Emissions	11,351.49	73.0%	76.9%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	18.55	73.0%	76.9%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	168.50	73.0%	76.9%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	47.15	73.0%	76.9%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	431.39	73.0%	76.9%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	2.1%	71.9%	76.5%
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	45.3%	69.4%	76.5%

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	0.40	36.6%	76.5%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	5.56	8.0%	76.5%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	74.67	27.8%	76.5%
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	3.9%	72.0%	76.5%
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	0.6%	73.0%	76.5%
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	1.5%	73.0%	76.5%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	2.7%	26.7%	76.5%
Board gender diversity	Average ratio of female to male board members in investee companies	23.9%	72.5%	76.5%
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	0.1%	76.5%	76.5%
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)	79.65	11.9%	14.9%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and	2, 0.0%	11.9%	14.9%

	relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law			
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period.

Largest investments	Sector	% Assets	Country
LGT Select Bond High Yield (USD) IM	Not Classified	7.4%	Liechtenstein
MA Sustainable Investment Grade Bond Fund (USD) IM	Not Classified	4.9%	Liechtenstein
LGT Select Equity Enhanced Minimum Variance (USD) IM	Not Classified	4.6%	Liechtenstein
LGT EM HC Bond Sub-Fund Class A (USD)	N/A	4.3%	Ireland
MA Sustainable EM LC Bond Sub-Fund Class A (USD)	Not Classified	4.2%	Ireland
LGT Select Insurance-Linked Securities Opportunities Class IM (USD) Participation Notes	N/A	4.1%	Luxembourg
LGT Dynamic Protection Sub-Fund Class A (USD)	Not Classified	4.0%	Ireland
LGT Sustainable Equity Market Neutral Sub-Fund Class A (USD)	N/A	3.0%	Ireland
Alphabet Inc	Communication Services	2.4%	United States
MA Sustainable Money Market Fund (USD) IM	N/A	2.3%	Liechtenstein
Microsoft Corp	Information Technology	2.2%	United States
Agilent Technologies Inc	Health Care	2.0%	United States
Medtronic PLC	Health Care	1.9%	Ireland

LGT Risk Premia Sub-Fund Class A (USD)	Not Classified	1.9%	Ireland
Accenture PLC	Information Technology	1.9%	Ireland



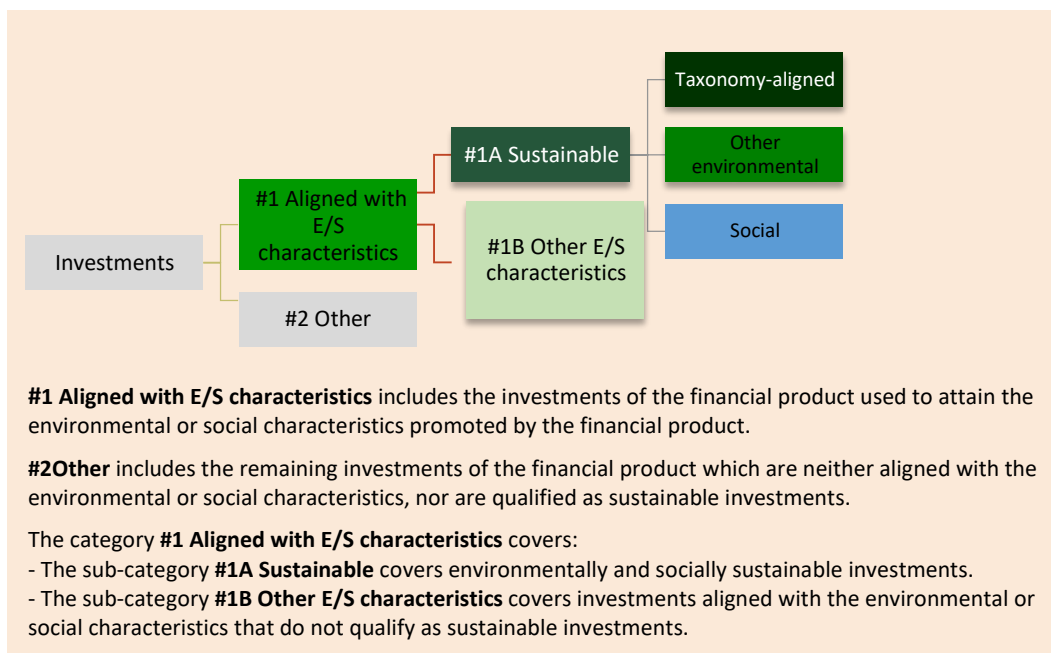
What was the proportion of sustainability-related investments?

The Sub-Fund allocated 95.9% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S characteristics). The Sub-Fund allocated 64.5% to sustainable investments (#1A Sustainable), of which 45.5% was social sustainable investments and 19.0% was environmental sustainable investments.

The remaining portion of 4.1% are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments (#2 Other).

● *What was the asset allocation?*

Asset allocation describes the share of investments in specific assets.



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

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

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

● ***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 the Supplement of the Prospectus in respect of the Sub-Fund.



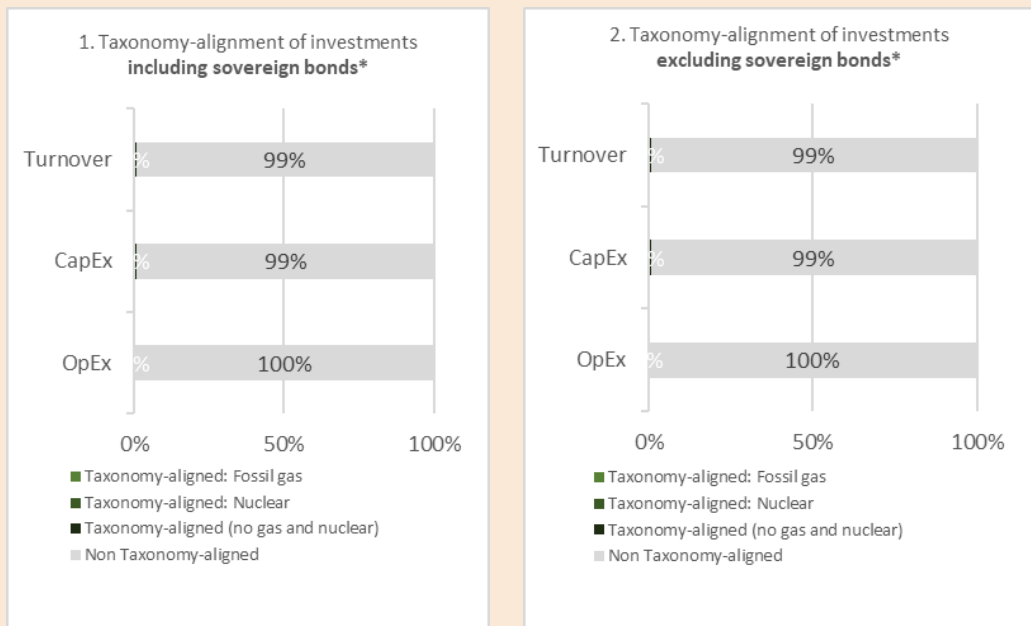
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 0.5%.

● **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 share of investments made in transitional activities was 0.0%.

The share of investments made in enabling activities was 0.4%.

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

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.

Not applicable.



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 sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 18.4%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 45.5%.



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

The Sub-Fund made 4.1% of investments in “#2 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.
- Any investments the Investment Manager considers as not having environmental and/or social characteristics. As the Investment Manager in respect of the Sub-Fund does not commit to ensuring that all investments are aligned with the environmental and/or social characteristics promoted by the Sub-Fund, these investments may be made in the ordinary course in accordance with the Sub-Fund's investment policy as further described in the section of the Supplement entitled "Investment Policies"

To the extent possible, minimum safeguards have been applied for this portion of the portfolio, either directly by the Sub-Fund or indirectly in the context of the Underlying Funds. In terms of these minimum safeguards, the Investment Manager 's policy on exclusions relating to inhumane weapons have been applied to all investments included in this portion of the portfolio.



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 and bonds, the Investment Manager is 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 reduction of GHG emissions, water and waste management, supplier traceability, labor practices, and alignment of executive compensation. In fixed income, discussions on green bond issuance were also prominent.
- **Engagement with third-party managers:** Ongoing engagement with underlying and third-party managers is an integral part of the Investment Manager 's approach to ESG. This engagement is

facilitated by our annual assessment process which helps identify excellence in implementation and flags areas for improvement. For many years, the Investment Manager specifically set out to engage with our lower rated (3 and 4) managers, as identified through the Manager ESG Rating System. These managers have the most scope for improvement. In the pursuit to achieve tangible outcomes, the Investment Manager held meetings and conference calls to discuss what ESG activities these third-party managers undertook and where their challenges lie. Importantly, engagement facilitated practical approaches to help our third-party managers become better equipped to carry out their ESG activities. Additional focus areas have been to reduce portfolio greenhouse gas emissions and further Diversity, Equity and Inclusion (DEI) topics.

- **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 during the reference period, the Investment Manager continued alignment of the Sub-Fund 's carbon footprint in line with a net zero 2050 scenario. This alignment included carbon budgets for each asset class and/or individual managers. In respect of individual managers, the Investment Manager worked together with such managers to assess where managed assets stood in terms of emissions targets and exchanged views with managers, in a collaborative manner, how further emission reductions could be achieved.

Investors should note, the Sub-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 goal of net zero emissions by 2050, for comparative and performance management purposes.



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

The Sub-Fund does not use a benchmark and neither measure whether the promoted environmental and/or social characteristics are attained with a benchmark.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

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