



Annual Report

LGT Quality Funds

UCITS under the laws of Liechtenstein in the legal form of a unit trust

LGT Capital Partners (FL) Ltd.

As of 30 April 2024

Audited Annual Report as of 30 April 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

UCITS

LGT Quality Funds

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., Pfaeffikon

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

Asset manager

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

With partial delegation for the following sub-fund:

LGT Sustainable Quality Equity Fund Hedged

LGT Sustainable Bond Fund EM Defensive

to:

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

and for the following sub-fund:

LGT Sustainable Quality Equity Fund Hedged

to:

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

Paying agent and authorized distributor in Liechtenstein

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

Information and sales

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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

Facilities in Denmark

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

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LGT Capital Partners (U.K.) Limited, 35 Dover Street, W1S 4NQ London, United Kingdom

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Name	Liechtenstein	Austria	Denmark	Finland	Germany	Iceland	Italy	Norway	Singapore	Spain	Sweden	Switzerland	United Kingdom
LGT Sustainable Quality Equity Fund Hedged	X	X	X	X	X	X		X	X ¹		X	X	
LGT Sustainable Short Duration Corporate Bond Fund Hedged	X	X	X	X	X	X	X	X	X ¹	X	X	X	X
LGT Sustainable Bond Fund EM Defensive	X	X	X	X	X	X	X	X	X ¹	X	X	X	X

¹ only for institutional investors

Notices to investors and general information

Notices

None

ISINs

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

LGT Sustainable Quality Equity Fund Hedged		LGT Sustainable Short Duration Corporate Bond Fund Hedged		LGT Sustainable Bond Fund EM Defensive	
LI0343242512	(USD) A	LI0183909774	(EUR) A	LI0183909980	(USD) A
LI0343242538	(CHF) A	LI1148288304	(CHF) A	LI0183909998	(USD) B
LI0343242520	(EUR) A	LI1148288312	(USD) A	LI0183910038	(CHF) B
LI0183907802	(USD) B	LI0183909782	(EUR) B	LI0183910012	(EUR) B
LI0183907844	(CHF) B	LI0183909808	(CHF) B	LI0183911226	(GBP) B
LI0183907836	(EUR) B	LI0183909816	(GBP) B	LI0183911242	(USD) I1
LI0183907851	(GBP) B	LI0183909790	(USD) B	LI0183911275	(CHF) I1
LI0183907869	(USD) I1	LI0183909824	(EUR) I1	LI0183911259	(EUR) I1
LI0183907885	(CHF) I1	LI0183909840	(CHF) I1	LI0183911283	(GBP) I1
LI0183907877	(EUR) I1	LI0183909865	(GBP) I1	LI0211365809	(CHF) I2
LI0183907893	(GBP) I1	LI0183909832	(USD) I1	LI0247162634	(USD) C
LI0247162519	(USD) C	LI0211365619	(CHF) I2	LI0247162659	(CHF) C
LI0247162550	(CHF) C	LI0247162576	(EUR) C ¹	LI0247162642	(EUR) C
LI0247162535	(EUR) C	LI0247162600	(CHF) C	LI0247162667	(GBP) C
LI0247162568	(GBP) C	LI0247162626	(GBP) C	LI0183911309	(USD) IM
LI0183908107	(USD) IM	LI0247162584	(USD) C		
		LI0183909881	(EUR) IM ¹		

¹ As of 10 July 2023 the unit classes were compulsorily redeemed and terminated.

Deadlines

Valuation day

At least once a week on the first business day of the week, or such other day or days as the management company, with the consent of the depositary, may determine and notify in advance to unitholders, and the end of the financial year.

LGT Sustainable Quality Equity Fund Hedged: Where the valuation day falls on a bank holiday in Liechtenstein, Switzerland or Ireland, it shall be postponed to the next following valuation day in Liechtenstein, Switzerland or Ireland.

LGT Sustainable Short Duration Corporate Bond Fund Hedged, LGT Sustainable Bond Fund EM Defensive: Where the valuation day falls on a bank holiday in Liechtenstein or Switzerland, it shall be postponed to the next following valuation day in Liechtenstein or Switzerland.

Valuation frequency

At least once a week.

Subscription day

Any valuation day and/or such other days determined from time to time by the management company.

Subscription deadline

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

Subscription payment day

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

Redemption day

Any valuation day and/or such other days determined from time to time by the management company.

Redemption deadline

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

Redemption payment day

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

Conversion day

Any valuation day and/or such other days determined from time to time by the management company.

Conversion deadline

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

Commissions

Maximum subscription fee

None

Maximum redemption fee

None

Maximum conversion fee

CHF 100.00 or equivalent

UCITS domicile

The UCITS domicile is Vaduz, Liechtenstein.

Financial year

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

Information to unitholders

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

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

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

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

Investors may obtain the prospectus, the Key Information Document (KID), the Articles of Association and 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 Sustainable Quality Equity Fund Hedged

Investment strategy

Our strategy has a focus on a concentrated number of high quality compounding and less cyclical companies. With our quality investment concept, we are looking for companies that have a robust business model with high entry barriers. In the long-term, this leads to above-average pricing power and consequently to above-average margins. In addition to having a strong balance sheet, it is also essential for us that the companies make efficient and profitable use of its capital. We pay particular attention to a strong return on invested capital. Companies that use their capital efficiently and profitably in the long-term have sufficient capital at their disposal to invest in their own business model and to promote innovations in order to maintain high barriers to entry. Last but not least, we regard quality at a reasonable price as important. When valuing quality companies, it is vital that the company generates sufficient liquidity (free cash flow).

We do not find high quality stocks in each sector. We try to avoid highly cyclical, capital intensive businesses with limited pricing power. We also do not invest in companies that require borrowed money to function. Hence, we not only avoid banks, we do not like energy, materials REITs, utilities or telecommunication services either. We find our high quality compounding companies mostly in the following sectors: personal care, beverages, household products, health care equipment and services or IT.

We believe that careful company analysis should add value and go beyond classical fundamental analysis. By adding our sustainability analysis, we can gain valuable additional information that influences the company's long-term success. Next to corporate governance and environmental aspects, we assign great importance to social factors such as employee retention rates as a key factor for every company. We think the combination of our selection of quality stocks with a rigorous sustainability analysis creates added value over the long run.

In order to take into account the defensive nature of the strategy, we fully hedge the investments against the reference currency of the respective share class (CHF, EUR and/against USD).

Market review

Exceptional market circumstances prevailed as investors grappled with the potential for a higher-for-longer interest rate environment, a banking crisis, and a Middle East conflict and on the other hand, a more robust than expected US economy, abating inflation numbers with expectations of interest rate cuts, and a hype around artificial intelligence ("AI") that drove equity markets higher. The so-called "Magnificent Seven" US mega-cap stocks (Apple, Microsoft, Nvidia, Amazon, Tesla, Meta, Alphabet) were up +44% over the period under review, significantly outperforming the broader MSCI World Index in USD, which was up +18.4%. The level of concentration (weight of Magnificent Seven in the MSCI World at the end of April 2024: 20%) in the markets is exceptionally high compared to historical standards. In addition, the performance of global equities was heavily skewed towards the high beta part of the market. Interesting was the highest beta quintile of stocks even outperformed lower beta companies during the market pullback in the third quarter 2023.

In a year-on-year comparison, the various stock indices (in local currency including dividends) achieved the following returns in the reporting period: S&P500 +22.7%, MSCI Europe +11.0%, NIKKEI +35.6% and MSCI Emerging Markets LC 9.9%.

Fund performance and portfolio changes

The LGT Sustainable Quality Equity Fund Hedged generated a positive absolute return of +4.52% ((USD) B unit class; after costs) during the accounting year but trailed the broader equity markets given its more defensive (lower beta) tilt. The fund remains less volatile than the broad equity market over five years. In a peer group comparison (Morningstar EAA OE Global Equity - Currency Hedged EUR universe), the fund can still be found in the first quartile over a longer time period in terms of absolute performance and risk-adjusted return.

Over the course of the year, both allocation (-421 basis points, “bps”) and security selection (-1032bps) showed negative contribution compared to the MSCI World Index. Our more defensive sector positioning was negative. Having an underweight in utilities (+56bps), energy (+33bps), and REITs (+45bps) was positive. Our overweight in communication services (+34bps) and consumer discretionary (+20bps) was also positive. However, these positive effects were more than offset by our overweight in consumer staples (-477bps) and health care (-42bps) and the underweight in financials (-53bps) and industrials (-30bps).

Our security selection showed negative contribution. This was due to significant outperformance of higher beta names over the course of the reporting year, the US mega-cap outperformance, concerns about the Chinese macroeconomy, and the GLP-1 drugs discussion which impacted the markets and some of our businesses. In addition, the rapid interest rate increases in 2023/2024 impacted the valuation of many of our high-quality businesses. Especially in the sectors consumer discretionary (-503bps; e.g. Kering, Starbucks, not being invested in Amazon), consumer staples (-498bps; e.g. Estée Lauder, Reckitt) and industrials (-126bps; e.g. Kone, Geberit) the security selection was negative. On the other side, our positions within communication services (+13bps; Alphabet, Nintendo) and materials (+35bps; Givaudan) added value. One major challenge for our portfolio was the focus of investors on US mega-cap companies. Not having investments in 4 out of the top 7 US mega-cap companies (although we held large positions in Microsoft and Alphabet, and initiated a medium sized position in Apple in 2024) resulted in a security selection headwind of -3.6%. We will provide further elaboration on this point below. Additionally, a slower-than-expected reopening of China was another headwind (-7.0%) for our security selection. Many of our holdings with significant revenue exposure to China (e.g. Estée Lauder, Kering, Starbucks, Kone) experienced pullbacks. While security selection was negative, we remained committed to our long-term, quality investment approach that delivered positive security selection of more than +600bps since 2013.

We continue to pursue a long-term portfolio management approach with a low portfolio turnover rate. In 2023 our name turnover remained below 10%. We only sold one name over the course of the year and added two new securities to the portfolio, which we have followed for many years and that are now trading at attractive valuations. This also shows that we continue to have high conviction in our current portfolio holdings. We decided to sell Etsy, an e-commerce platform facing stagnant growth, user engagement challenges, and increasing competition. ResMed, a leading developer and manufacturer of medical devices, masks, and cloud-based apps that treats obstructive sleep apnea, became an attractive opportunity as shares de-rated to 25% below its 10-year average due to the potential impact on its addressable market from GLP-1 drugs. We are positive on ResMed’s ability to continue compounding earnings as management has shared data that thus far show that patients who take GLP-1 drugs actually have a higher usage and adherence rate on ResMed devices than patients who do not take GLP-1 drugs, while patient inflows to ResMed have increased to an all-time high. We also initiated a position in Tencent at the end of the year where the shares traded at attractive levels due to the depressed investor sentiment towards overall Chinese investments. Tencent is a very wide moat business in China with 1.3bn monthly active users of its Weixin/WeChat ecosystem that is a ubiquitous tool for every aspect of daily life in Mainland China. The business has implemented a significant strategic change shifting its focus towards high-quality growth and profitability by improving user monetization and cost efficiency. Also important is that Tencent’s ESG rationale has materially improved with Tencent recently joining the UN’s Global Compact. In 2024, we increased our portfolio activity to date and initiated three new names with Apple, Hermes and Colgate-Palmolive and therefore sold our remaining positions in Reckitt, PepsiCo and Givaudan.

Over the course of the year, we hence reduced our exposure to consumer staples (sold PepsiCo, Reckitt, reduced Estée Lauder and Diageo), consumer discretionary (sold Etsy, reduced Kering) and materials (sold Givaudan) and became further involved in health care (bought ResMed, increased Medtronic, Stryker, Agilent), IT (bought Apple, increased TSMC) and communication services (bought Tencent, increased Alphabet).

Market outlook

The famous quote by the legendary investor Benjamin Graham, “In the short run, the market is a voting machine, but in the long run, it is a weighing machine” accurately describes the current market environment. It underscores the idea that short-term market trends and fashions can influence prices, but over the long term, a company's share price reflects the quality of its business.

As you remember, we do not make top-down bets or time the market. Hence, we stick to our investment philosophy of identifying high-quality businesses and stick with them for the long run. Experience shows that quality attributes are not taken into account enough by investors. Empirical observations have shown that the fundamental quality of companies is underestimated or, conversely, the potential of risky stocks with high market sensitivity is overestimated. To put it another way, investors overpay for the chance to make large gains. We agree that growth and valuation both matter, but we also think that quality is essential, especially strong, predictable cash generation and the return a company makes on the capital it employs to growth.

While our portfolio has significant exposure to the technology space with holdings like Microsoft, Alphabet, TSMC, Intuit or Apple, we didn't jump after high beta names, and we remain cognizant on some of the earlier highlighted mega-cap stocks. The Magnificent Seven's average price-to-earnings multiple expanded quite significantly. In our view, it is still early days for generative AI, and its full impact remains unclear. Which industries and companies will thrive and deliver bottom-line earnings growth in the future and whose business models will be made redundant? Some of the Magnificent Seven are not sustainable (e.g. Meta) or a combination of fundamentally unattractive and not sustainable (e.g. Tesla), despite trading at elevated multiples. We do not try to pick the next big winner in terms of AI, but we own a combination of companies which are very well positioned to monetize AI going forward (e.g. Microsoft, TSMC, Intuit, Alphabet, Apple or Accenture) and other global leaders where AI will help to leverage the companies' existing competitive advantages and add further value to their already excellent business models.

Inflation remains the elephant in the room. Many market participants are betting that inflation will see a comeback, others see lower levels going forward. We do not take a view if inflation will come back or stays a longer-term threat. What we believe is that our high-quality companies remain well positioned for both scenarios. Key for us is that our companies have high gross margins (on average 60% versus MSCI World of 32%) and enjoy pricing power on the back of hard-to-replicate intangibles such as strong brands, patents, recurring revenue profiles, etc. Pricing power is essential as it protects companies in both inflationary and deflationary conditions as it allows companies to pass on input cost inflation to the end consumer if their cost of goods rise, and they can uphold pricing if these commodity-driven costs abate again. In addition, pricing power allows companies to have better control over their gross margin. One additional fact which we would like to highlight is that refinancing costs increased substantially over the last years. This obviously has not been important in a zero-interest rate environment but could become important again as more indebted companies need to refinance themselves down the road and manage refinancing costs versus investments into their businesses. Our companies have robust balance sheets and strong cash flow generation, which allowed them to keep investing into research and development, marketing, supply chains, etc. during the COVID crisis. And they will also be able to do so in the future, which should allow them to gain further market share in the years to come.

We continue to act with prudence and discipline and our focus stays on companies with robust business models and high-quality metrics. Hence the core structure of the portfolio remains unchanged: we own companies with strong gross margins (60%), operating margins (23%), high return on invested capital (21%), strong cash flow generation (cash conversion of over 92%) and robust balance sheets (debt/EBITDA of 0.6). Looking at the overall valuation of our companies, the free cash flow ("FCF") yield is 4.3% (MSCI World: 4.7%). This means our companies generate more than 4% of their current market capitalization in cash year after year, which they can preferably reinvest at high returns (ROIC) into their business or distribute to shareholders. This slight premium to the market is in our view justified given the quality of our businesses. Moreover, our companies have the potential to grow cash flows and earnings in the low double digits, with a portfolio earnings per share ("EPS") CAGR for the next 2 years at 12% (on consensus estimates), compared to the MSCI World's EPS CAGR of roughly 8%. These compounding benefits set us apart from bonds and other asset classes.

In summary, despite that we are not able to predict the near term, we know that we own high-quality businesses. As the quote above from Benjamin Graham states, we are convinced that investors will eventually get back to the fundamentals. Hence, we remain constructive with a medium to long-term perspective.

LGT Sustainable Short Duration Corporate Bond Fund Hedged

At the beginning of the reporting period, risk asset markets rallied on authorities' intervention to protect bank depositors and address trust and liquidity issues in the US banking sector. Investors were also encouraged by the expectation that the US Federal Reserve would halt policy rate hikes. Yet, strong US demand reduced recession fears, dampening hopes for rate cuts later in the year which pressured the markets. Inflation remained high, keeping hawkish policy surprises in the US and rate hikes in Europe on the table. Discussions about US debt ceiling and weak Chinese economic data also weighed on some markets. The Fed refrained from raising policy rates in mid-June but hinted it might start increasing them again in the coming months. This viewpoint was supported by robust US employment and consumer spending, which prevents prices from cooling. Europe's economy showed signs of weakness, while China continued to cautiously stimulate its slow recovery. Real yields on the 1-10-year indices rose significantly, except for Japan. The sharpest rise of almost 110 basis points was seen in the UK, followed by Australia, the US and Sweden with over 70 basis points increase. From a total return perspective, the UK was the worst performing market, while Japan and Italy showed positive returns by a significant margin.

In the credit space, markets posted a mixed performance, driven by higher rates across the board and a relatively benign spread environment. The global aggregate index of investment grade corporate bonds (Total Return € Hedged) posted a negative 59bps performance in the period, with an especially negative monthly performance in May (-1.2%). Credit spreads performed relatively well in the quarter as the market moved swiftly past the banking crisis headlines that had driven sentiment to extremes in the first quarter of 2023.

Our duration positioning remained relatively unchanged throughout the quarter standing at 2.37-yr at end of June. This is mainly explained by our continued effort to manage down spread duration, which accounted for just over 2/3rd or the reduction in the fund's duration in the period. The fund's overall ESG score was 84.1 at end of June. Our allocation to SSG bonds was broadly unchanged quarter on quarter, at c. 54%, well above our target of 50%.

At the beginning of the third quarter, investor sentiment was still characterized by hopes of a soft landing. US macro data seemed to support these expectations given resilient economic activity amid declining inflation. But during the quarter, US inflation rose for the first time in more than a year, and supply-side increase in oil prices exacerbated price pressures. The narrative of "higher interest rates for longer" increasingly dominated market activity. The US Federal Reserve raised interest rates in July to the highest level in 22 years. It subsequently refrained from further possible monetary tightening, but hinted at possible further rate hikes this year. The eurozone economy proved less resilient than its US counterpart. Although it avoided a technical recession, the macro environment remained characterized by cyclical weakness. China's recovery fell short of expectations despite monetary and fiscal support measures, which also affected other emerging markets. Index real yields broke out to new multi-year highs almost simultaneously, except UK and Japan. The strongest spike experienced New Zealand with 80 basis points, while on the other hand the index yield in the UK even declined by 33 basis points over the quarter. US 10-year real yields rose to its highest level since 2008 climbing to as high as 2.2%. Such rosy market pricing is quite remarkable at a time when US growth is expected to weaken over the next quarters. BTP-Bund spreads have widened since the beginning of September by almost 30 basis points to just below 200 basis points, driven primarily by growth concerns and doubts over Italy's ability to meet its budget deficit targets. Meanwhile 10-year breakeven inflation rates showed mixed performance.

In the quarter, credit markets posted another negative performance, driven by higher rates across the board, despite a relatively benign spread environment. The global aggregate index of investment grade corporate bonds (Total Return € Hedged) posted a negative 213bps performance in 3Q 2023, with an especially negative monthly performance in September (-172bps). Despite the move higher in rates, credit spreads performed relatively well in the quarter, with IG spreads trading in a relative tight range between 147 and 161bps. As rates moved aggressively higher in September, we saw some increased dispersion, with higher quality issuers performing better, while more cyclical segments such as materials, construction, or leisure trading wider.

Our duration positioning remained relatively unchanged throughout the quarter, after having adjusted our gap to the benchmark earlier in the year, considering the SVB crisis. Duration was essentially stable quarter on quarter, standing at 2.30-yr at end of September. The fund quality positioning was reflected in the overall rating of the portfolio at single A, with c. 55% of the fund allocated to securities with an A- or better rating (compared to 37% for its Benchmark). Our non-

investment grade exposure stood at just above 2.5%, down from 8.9% at the start of 2022. ESG wise, the fund had an overall score of 85.1 at end of September 2023, and an allocation to SSG bonds of 54.6%.

Over the course of the fourth quarter, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate cuts in 2024, a prospect that Federal Reserve Chairman Jerome Powell did not completely rule out in his December press conference. However, hopes for more stimulus in China and a lasting geopolitical détente in Beijing's international relations failed to materialize. In 4Q 2023, credit markets posted an historically positive performance, driven by sharply lower rates across the board, and a significant tightening in credit spreads. The global aggregate index of investment grade corporate bonds (Total Return € Hedged) posted a positive 695bps performance in 4Q 2023, with an especially positive monthly performance both in November (+442bps) and December (+363bps).

With inflation expectations tilting lower and a more dovish environment for rates, we decided to adjust the duration during the quarter, bringing it closer to the BM in November and subsequently in late December. As a result, modified duration reached 2.49-yr at the end of December.

The fund had an ESG score of 85.0 at end of December and a positive SDG Impact of +9.4. Our allocation to SSG bonds was broadly unchanged quarter on quarter, at c. 55.4%.

During the first months of 2024, US exceptionalism remained evident in terms of the macroeconomic outlook. The world's largest economy continued to show steady momentum, supported by resilient consumer spending, and revived corporate capex. On a global scale, the improvement in manufacturing activity helped to brighten markets' mood elsewhere as well, despite lacklustre stimulus announcements in China. Inflation prints determined central bank policy paths around the world and the narrative "higher for longer" was back again. In April US inflation data surprised for the third consecutive month to the upside. Markets had significantly discounted the number of rate cuts for this year. In the US, fewer than two cuts were expected this year, and the timing of the first cut was moved from early summer to Q4. On the other side of the Atlantic, stable headline inflation at 2.4% in the eurozone, remained the ECB on track for three rate cuts in 2024, starting in June. For Japan, the story was the opposite, as the Bank of Japan ended its negative interest rate policy (NIRP) in March. As a result, the soft-landing narrative dominated with investors, and global benchmark index real yields and breakeven rates spiked, while Japan was the best performing market. In Europe, peripheral countries performed better than core countries. Especially Italy performed strongly and the spread on 10-year BTP-Bund reached a new multi-year low of almost 120 basis points during the first four months in 2024 before reversing the trend and closing near 130 basis points. In the credit space, markets were negatively impacted by the widening in rates, as investors adjusted their views on both the timing and depth of upcoming rate cuts as mentioned above. And although inflation remained sticky, the US Federal Reserve kept the prospect of imminent rate cuts alive and therefore boosted investors' appetite for risk assets. As a result, credit spreads continued to tighten as the economy remains strong and a soft or no landing scenario is increasingly taking shape. The global aggregate index of investment grade corporate bonds (Total Return € Hedged) posted a negative 28bps performance in 1Q 2024, with an especially negative monthly performance both in January (-58bps) and February (-83bps) before rebounding sharply in March (+1.15%).

During the quarter, we decided to bring the duration of the fund further in line to its benchmark, implementing our strategy through futures and a small increase in spread duration. Modified duration reached 2.84-yr at the end of March 2024. The average credit rating was slightly lowered to A- in March to benefit from higher carry in a benign spread environment. Our sector allocation has evolved more drastically during 1Q 2024 as we diversified our exposure away from healthcare and into new Industrials and Tech issuers.

In the period the fund also obtained a very rare AAA rating from MSCI, further evidencing our commitment and expertise when it comes to ESG. The fund has kept its ESG 5-star rating (LGT Bank rating) throughout the year with an overall ESG score of 85.3 at end of March and a positive SDG Impact of +9.0. Our allocation to SSG bonds stood at c. 56.0%.

Over the last twelve months, the LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) B generated an absolute return of +0.73%, net of fees.

LGT Sustainable Bond Fund EM Defensive

At the beginning of the reporting period, risk asset markets rallied on authorities' intervention to protect bank depositors and address trust and liquidity issues in the US banking sector. Investors were also encouraged by the expectation that the US Federal Reserve would halt policy rate hikes. Yet, strong US demand reduced recession fears, dampening hopes for rate cuts later in the year which pressured the markets. Inflation remained high, keeping hawkish policy surprises in the US and rate hikes in Europe on the table. Discussions about US debt ceiling and weak Chinese economic data also weighed on some markets. The Fed refrained from raising policy rates in mid-June but hinted it might start increasing them again in subsequent months. This viewpoint was supported by robust US employment and consumer spending, which prevented prices from cooling. Europe's economy showed signs of weakness, while China continued to cautiously stimulate its slow recovery.

In the credit space, markets posted a mixed performance, driven by higher rates across the board and a relatively benign spread environment. The Bloomberg Barclays global aggregate bond index posted a negative 45bps performance in the period from May to June with the US Treasury component declining 1.33%. Credit spreads performed relatively well and thereby cushioned some of that impact with BBB and below rated segments posting positive returns for the period.

A shorter duration positioning tilt, implemented partly through a short US Treasury futures overlay, contributed positively to returns. We also slightly reduced our FX exposure after a strong H1 through an exit of the Peruvian Sol. Furthermore, we added positions at the front end to benefit from the inverted yield curve, which includes purchases of REC, Africa EximBank, Johnson Electric, Sunny Optical... and a new position on the high yield side with a social bond from Shriram Transport.

At the beginning of the third quarter, investor sentiment was still characterized by hopes of a soft landing. US macro data seemed to support these expectations given resilient economic activity amid declining inflation. But during the quarter, US inflation rose for the first time in more than a year, and supply-side increase in oil prices exacerbated price pressures. The narrative of "higher interest rates for longer" increasingly dominated market activity. The US Federal Reserve raised interest rates in July to the highest level in 22 years. It subsequently refrained from further possible monetary tightening, but hinted at possible further rate hikes this year. The eurozone economy proved less resilient than its US counterpart. Although it avoided a technical recession, the macro environment remained characterized by cyclical weakness. China's recovery fell short of expectations despite monetary and fiscal support measures, which also affected other emerging markets. US 10-year real yields rose to their highest level since 2008 climbing to as high as 2.2%. Such rosy market pricing is quite remarkable at a time when US growth was expected to weaken over the next quarters.

Over the third quarter, credit markets posted negative performance, with developed market investment grade underperforming US Treasuries. However, EM corporates remained more resilient helped by a benign spread environment and a shorter duration. The Bloomberg Barclays global aggregate bond index posted a negative 182bps performance over the 3-month period with the US Treasury component declining 157bps. The Investment Grade EM Corporate Bond index lost 125bps. Despite the move higher in rates, credit spreads performed relatively well in the quarter, with IG spreads trading slightly tighter. EM Credit spreads tightened by just 5bps over the quarter with high yield only slightly outperforming in spread terms. In the fund, we had slight negative performance from our bond portfolio, which turned overall positive by the contribution of +17bps from the US Treasury overlay. However, the EM FX component tipped the overall performance in negative territory by costing the fund -18bps driven by a strong rebound in the USD. From an industry perspective, the real estate sector in China was the only material subtractor with a -36bps impact amid the unexpected deterioration in liquidity at several of the largest remaining private sector developers. We maintained the short position overlay in 5-year US Treasury futures and 10-year US Treasury futures to hedge against rising rates. We reduced our FX exposure by hedging half of the Mexican peso exposure following the strong rally in prior months. Furthermore, we continued to add positions at the front end to benefit from the inverted yield curve, which includes purchases of Tencent, African EximBank, EximBank of Korea, Wipro IT, Sunny Optical... and rolled over our exposure in Shriram Transport. We also added to our GSS exposure through issues from Korea Housing Finance, Asia Development Bank and Pertamina Geothermal.

Over the course of the fourth quarter of 2023, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate

cuts in 2024, a prospect that Federal Reserve Chairman Jerome Powell did not completely rule out in his December press conference. However, hopes for more stimulus in China and a lasting geopolitical détente in Beijing's international relations failed to materialize.

In 4Q 2023, credit markets posted a very positive performance, driven by sharply lower rates across the board, and further tightening in credit spreads. The Bloomberg Barclays global aggregate bond index rallied by 6% with the US Treasury component advancing 4.2%. The Investment Grade EM Corporate Bond index gained 5.5%.

Bonds had initially weakened in October, with most index yields hitting new multi-year highs, before then reversing significantly in November and December due to a reassessment of the policy rate pivots. In the US, expectations went from less than 3 rate cuts for 2024 to more than 6 rate cuts over the course of the quarter, with the first 25 basis points cut expected in March 2024. The 10y US yield closed the year around 4% having peaked at 5% in October.

EM Credit spreads tightened by 13bps over the quarter with high yield outperforming in spread terms but not in overall performance due to the duration effect. In the fund, longer tenors unsurprisingly contributed most to performance. EM FX did not contribute in a meaningful way given the limited exposure. The sovereign and supranational allocation as well as the highest rated corporates performed best with no significant industry trends. We exited the short position overlay in 5-year US Treasury futures and 10-year US Treasury futures and added longer tenor bonds to extend duration. To better align with the Net Zero objective of our company and our aim to focus more on Green, Social and Sustainable issues, we added green and social bonds from the Indonesian and Colombian sovereign and rolled over Africa Finance exposure from a regular to a green issue among other examples. We switched from UltraTech Cement to Cemex to select best-in-class in terms of emissions and exited national energy names from Bulgaria and Chile in favor of renewable issuers from India.

During the first months of 2024, US exceptionalism remained evident in terms of the macroeconomic outlook. The world's largest economy continued to show steady momentum, supported by resilient consumer spending, and revived corporate capex. On a global scale, the improvement in manufacturing activity helped to brighten markets' mood elsewhere as well, despite lackluster stimulus announcements in China. Inflation prints determined central bank policy paths around the world and the narrative of "higher for longer" was back again. In April US inflation data surprised for the third consecutive month to the upside. Markets had significantly discounted the number of rate cuts for this year. In the US, fewer than two cuts were expected this year, and the timing of the first cut was moved from early summer to Q4.

In the credit space, markets were negatively impacted by the widening in rates, as investors adjusted their views on both the timing and depth of upcoming rate cuts as mentioned above. And although inflation remained sticky, the US Federal Reserve kept the prospect of imminent rate cuts alive and therefore boosted investors' appetite for risk assets. As a result, credit spreads continued to tighten as the economy remained strong and a soft or no landing scenario is increasingly taking shape. The Bloomberg Barclays global aggregate bond index lost 1.6% with the US Treasury declining close to 2%. The Investment Grade EM Corporate Bond index lost only 23bps, while the overall index gained 1.4% due to strong High Yield performance. EM high yield corporate spreads tightened by 115bps, while the investment grade part tightened by 42bps and spread levels were thereby approaching record tight levels. The fund benefitted from its defensive duration as the front end of the credit curve outperformed. EM FX had a tougher period as the USD strengthened, but our allocation suffered limited impact subtracting 5bps from overall performance with the IDR as the weakest link. Our supranational position in MXN contributed even most to performance, while the China real estate sector was the most negative factor. We added longer tenor bonds to extend duration and we continued our focus on Green, Social and Sustainable issues to better align with the Net Zero objective of our company. We added green issues from companies in the clean energy value chain globally such as Masdar, Raizen, REC and Hanwha Q Cells as well as infrastructure providers such as DP World and CK Hutchison among other examples. We also participated in the new social bond issue from Shriram Transport and often just switched on the individual issuer curves from regular to GSS issues in case this made also sense from a financial return perspective. The LGT Sustainable Bond Fund EM Defensive (USD) B posted a return of +2.43% in the reporting period.

Report of the Independent Auditor of the Financial Statements 2023/2024

Opinion

We have audited the financial statements of the LGT Quality Funds and its sub-funds (pages 18 to 111), which comprise the statement of net assets and the inventory of fund assets as at 30 April 2024, the statement of income for the year then ended, the change in net assets and the supplementary information to the financial statements.

In our opinion, the accounting information of the financial statements give a true and fair view of the financial position of the LGT Quality Funds and its sub-funds as at 30 April 2024 and their financial performance for the year then ended in accordance with Liechtenstein law.

Basis for Opinion

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

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

Our opinion on the financial statements does not cover the other information, and we do not express 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 Management Company for the Financial Statements

The Board of Directors of the Management Company is 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 determines is 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 is responsible for assessing the undertaking for collective investment in transferable securities' 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 either intends to liquidate the undertaking for collective investment in transferable securities' or one or several of its sub-funds, 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' 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 undertaking for collective investment in transferable securities' 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 undertaking for collective investment in transferable securities' or one of 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 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.

PricewaterhouseCoopers AG

Wilhelm Wald
Liechtenstein CPA
Auditor in charge

Patrick Scheuber

Zurich, 29 August 2024

LGT Sustainable Quality Equity Fund Hedged UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) A	60,192,796	62,985,828	57,908,689
Units outstanding at the end of the period (USD) A	39,164	41,510	39,398
Net asset value per unit at the end of the period (USD) A	1,536.95	1,517.36	1,469.83
Net asset value per unit at the beginning of the period (USD) A	1,517.36	1,469.83	1,690.68
Percent change in asset value vs previous year (USD) A ¹	4.52%	7.52%	-9.67%
Net asset value (CHF) A	8,995,302	11,968,114	12,270,350
Units outstanding at the end of the period (CHF) A	7,177	9,235	9,331
Net asset value per unit at the end of the period (CHF) A	1,253.38	1,295.98	1,315.04
Net asset value per unit at the beginning of the period (CHF) A	1,295.98	1,315.04	1,536.54
Percent change in asset value vs previous year (CHF) A ¹	-0.16%	2.67%	-11.07%
Net asset value (EUR) A	16,636,516	18,960,116	15,807,893
Units outstanding at the end of the period (EUR) A	13,041	14,725	12,213
Net asset value per unit at the end of the period (EUR) A	1,275.75	1,287.65	1,294.30
Net asset value per unit at the beginning of the period (EUR) A	1,287.65	1,294.30	1,509.43
Percent change in asset value vs previous year (EUR) A ¹	2.27%	3.65%	-10.91%
Net asset value (USD) B	121,729,370	165,281,160	179,161,459
Units outstanding at the end of the period (USD) B	42,075	59,713	69,594
Net asset value per unit at the end of the period (USD) B	2,893.14	2,767.91	2,574.39
Net asset value per unit at the beginning of the period (USD) B	2,767.91	2,574.39	2,850.01
Percent change in asset value vs previous year (USD) B	4.52%	7.52%	-9.67%
Net asset value (CHF) B	76,878,829	81,096,196	85,883,328
Units outstanding at the end of the period (CHF) B	36,604	38,578	41,933
Net asset value per unit at the end of the period (CHF) B	2,100.31	2,102.16	2,048.10
Net asset value per unit at the beginning of the period (CHF) B	2,102.16	2,048.10	2,302.11
Percent change in asset value vs previous year (CHF) B	-0.09%	2.64%	-11.03%
Net asset value (EUR) B	133,536,634	149,016,573	150,651,748
Units outstanding at the end of the period (EUR) B	61,831	70,565	73,911
Net asset value per unit at the end of the period (EUR) B	2,159.70	2,111.78	2,038.30
Net asset value per unit at the beginning of the period (EUR) B	2,111.78	2,038.30	2,287.74
Percent change in asset value vs previous year (EUR) B	2.27%	3.60%	-10.90%
Net asset value (CHF) I1	2,889,535	2,996,999	11,346,992
Units outstanding at the end of the period (CHF) I1	2,420	2,530	9,920
Net asset value per unit at the end of the period (CHF) I1	1,194.02	1,184.73	1,143.85
Net asset value per unit at the beginning of the period (CHF) I1	1,184.73	1,143.85	1,274.26
Percent change in asset value vs previous year (CHF) I1	0.78%	3.57%	-10.23%

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (EUR) I1	35,521,120	43,998,671	49,592,925
Units outstanding at the end of the period (EUR) I1	16,606	21,224	25,000
Net asset value per unit at the end of the period (EUR) I1	2,139.07	2,073.02	1,983.69
Net asset value per unit at the beginning of the period (EUR) I1	2,073.02	1,983.69	2,206.78
Percent change in asset value vs previous year (EUR) I1	3.19%	4.50%	-10.11%
Net asset value (USD) C	6,575,679	56,107,323	69,157,107
Units outstanding at the end of the period (USD) C	2,816	25,330	33,855
Net asset value per unit at the end of the period (USD) C	2,335.10	2,215.07	2,042.77
Net asset value per unit at the beginning of the period (USD) C	2,215.07	2,042.77	2,242.32
Percent change in asset value vs previous year (USD) C	5.42%	8.43%	-8.90%
Net asset value (CHF) C	31,194,362	32,747,135	35,305,935
Units outstanding at the end of the period (CHF) C	17,047	18,029	20,126
Net asset value per unit at the end of the period (CHF) C	1,829.92	1,816.38	1,754.28
Net asset value per unit at the beginning of the period (CHF) C	1,816.38	1,754.28	1,955.18
Percent change in asset value vs previous year (CHF) C	0.75%	3.54%	-10.28%
Net asset value (EUR) C	12,828,411	17,092,234	31,428,478
Units outstanding at the end of the period (EUR) C	6,613	9,088	17,468
Net asset value per unit at the end of the period (EUR) C	1,939.77	1,880.67	1,799.23
Net asset value per unit at the beginning of the period (EUR) C	1,880.67	1,799.23	2,001.94
Percent change in asset value vs previous year (EUR) C	3.14%	4.53%	-10.13%
Net asset value (USD) IM	237,599,242	223,130,519	190,526,635
Units outstanding at the end of the period (USD) IM	67,545	67,366	62,837
Net asset value per unit at the end of the period (USD) IM	3,517.65	3,312.22	3,032.05
Net asset value per unit at the beginning of the period (USD) IM	3,312.22	3,032.05	3,303.69
Percent change in asset value vs previous year (USD) IM	6.20%	9.24%	-8.22%
	1 year	2 years	3 years
Cumulative performance of fund in percent (USD) B	4.52%	12.38%	1.51%
Cumulative performance of benchmark in percent ²	21.16%	26.16%	26.42%

¹ Distribution in performance included

² MSCI World Hedged (NR) Index

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (USD) A ¹	15.82%	-22.32%	19.04%
Percent change in asset value vs previous year (CHF) A ¹	10.54%	-25.25%	17.48%
Percent change in asset value vs previous year (EUR) A ¹	12.81%	-24.94%	17.86%
Percent change in asset value vs previous year (USD) B	15.82%	-22.32%	19.04%
Percent change in asset value vs previous year (CHF) B	10.63%	-25.28%	17.51%
Percent change in asset value vs previous year (EUR) B	12.82%	-24.96%	17.84%
Percent change in asset value vs previous year (CHF) I1	11.56%	-24.60%	18.59%
Percent change in asset value vs previous year (EUR) I1	13.81%	-24.30%	18.91%
Percent change in asset value vs previous year (USD) C	16.81%	-21.66%	20.04%
Percent change in asset value vs previous year (CHF) C	11.52%	-24.63%	18.50%
Percent change in asset value vs previous year (EUR) C	13.84%	-24.35%	18.89%
Percent change in asset value vs previous year (USD) IM	17.67%	-21.08%	20.97%
	1 year	2 years	3 years
Cumulative performance of fund in percent (USD) B	15.82%	-10.04%	7.10%
Cumulative performance of benchmark in percent ²	24.30%	5.18%	30.83%

¹ Distribution in performance included

² MSCI World Hedged (USD) (NR)

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	USD
Bank balance	
Current account balance	41,487,833.47
Transferable securities	
Investment fund units	769,555,376.47
Derivative financial instruments	208,599.74
Other assets	734.71
Total assets	811,252,544.39
Liabilities	-42,168,546.42
Net assets	769,083,997.97

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	USD
Earnings from cash in banks	2,968.48
Earnings from transferable securities	
Units of other investment undertakings	19,179,370.03
Buying into current earnings with the issue of units	-195,071.98
Total earnings	18,987,266.53

	30.04.2024
Expenses	USD
Interest payable	2,244.67
Ongoing remuneration as specified by internal regulations	8,539,378.20
thereof management fees	7,997,809.89
thereof depositary fees	97,847.58
thereof other remuneration as specified by internal regulations	443,720.73
Hedge costs	146,367.41
Other expenses	88,506.76
Adjustment of current earnings with the redemption of units	-1,265,035.82
Total expenses	7,511,461.22

Net earnings	11,475,805.31
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Capital gains and capital losses realized	6,282,309.97
Profit or loss realized	17,758,115.28

Capital gains and capital losses not realized	-1,112,672.65
Net profit / loss	16,645,442.63

Distribution of profit

30.04.2024

USD

Net earnings of the period	11,475,805.31
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	1,736.18
Net earnings available for distribution	11,477,541.49
Net earnings provided for distribution to investors	807,840.50
Net earnings retained for reinvestment	10,667,629.05
Balance carried forward into new year (Net earnings)	2,071.94
Realized capital gains of the period	6,282,309.97
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	8,474,618.84
Realized capital gains available for distribution	14,756,928.81
Realized capital gains provided for distribution to investors	2,150,731.11
Realized capital retained for reinvestment	3,960,479.04
Balance carried forward into new year (Realized capital gains)	8,645,718.66

Change in net assets

30.04.2024

USD

Net assets at the beginning of the period under review	905,011,397.25
Distributions	-2,868,243.73
Balance from unit movements	-149,704,598.18
Net profit / loss	16,645,442.63
Net assets at the end of the period under review	769,083,997.97

Changes in the number of units outstanding

30.04.2024

Number

LGT Sustainable Quality Equity Fund Hedged (USD) A	
Number of units outstanding at the beginning of the period	41,510.242
Number of units issued	1,164.778
Number of units redeemed	-3,511.341
Number of units outstanding at the end of the period	39,163.679

30.04.2024

Number

LGT Sustainable Quality Equity Fund Hedged (CHF) A	
Number of units outstanding at the beginning of the period	9,234.799
Number of units issued	138.011
Number of units redeemed	-2,196.000
Number of units outstanding at the end of the period	7,176.810

30.04.2024
Number

LGT Sustainable Quality Equity Fund Hedged (EUR) A	
Number of units outstanding at the beginning of the period	14,724.532
Number of units issued	1,161.794
Number of units redeemed	-2,845.782
Number of units outstanding at the end of the period	13,040.544

30.04.2024
Number

LGT Sustainable Quality Equity Fund Hedged (USD) B	
Number of units outstanding at the beginning of the period	59,713.412
Number of units issued	2,085.441
Number of units redeemed	-19,723.730
Number of units outstanding at the end of the period	42,075.123

30.04.2024
Number

LGT Sustainable Quality Equity Fund Hedged (CHF) B	
Number of units outstanding at the beginning of the period	38,577.505
Number of units issued	2,876.587
Number of units redeemed	-4,850.521
Number of units outstanding at the end of the period	36,603.571

30.04.2024
Number

LGT Sustainable Quality Equity Fund Hedged (EUR) B	
Number of units outstanding at the beginning of the period	70,564.605
Number of units issued	4,475.931
Number of units redeemed	-13,209.461
Number of units outstanding at the end of the period	61,831.075

30.04.2024
Number

LGT Sustainable Quality Equity Fund Hedged (CHF) I1	
Number of units outstanding at the beginning of the period	2,529.686
Number of units issued	0.000
Number of units redeemed	-109.686
Number of units outstanding at the end of the period	2,420.000

30.04.2024
Number

LGT Sustainable Quality Equity Fund Hedged (EUR) I1	
Number of units outstanding at the beginning of the period	21,224.413
Number of units issued	40.000
Number of units redeemed	-4,658.575
Number of units outstanding at the end of the period	16,605.838

30.04.2024
Number

LGT Sustainable Quality Equity Fund Hedged (USD) C	
Number of units outstanding at the beginning of the period	25,329.795
Number of units issued	1,487.431
Number of units redeemed	-24,001.213
Number of units outstanding at the end of the period	2,816.013

30.04.2024
Number

LGT Sustainable Quality Equity Fund Hedged (CHF) C	
Number of units outstanding at the beginning of the period	18,028.772
Number of units issued	1,745.067
Number of units redeemed	-2,727.000
Number of units outstanding at the end of the period	17,046.839

30.04.2024
Number

LGT Sustainable Quality Equity Fund Hedged (EUR) C	
Number of units outstanding at the beginning of the period	9,088.379
Number of units issued	25.000
Number of units redeemed	-2,500.000
Number of units outstanding at the end of the period	6,613.379

30.04.2024
Number

LGT Sustainable Quality Equity Fund Hedged (USD) IM	
Number of units outstanding at the beginning of the period	67,365.911
Number of units issued	10,235.402
Number of units redeemed	-10,056.464
Number of units outstanding at the end of the period	67,544.849

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTJT56							
LGT Sustainable Quality Eq Hdg Sub-Fd A (USD)		354,411	30,865	88,583	296,694	769,555,376.47	100.06
Total Investment fund units						769,555,376.47	100.06
Total Securities						769,555,376.47	100.06
Total Securities						769,555,376.47	100.06
Current account balance						41,487,833.47	5.39
Derivative financial instruments						208,599.74	0.03
Other assets						734.71	0.00
Total assets as of 30.04.2024						811,252,544.39	105.48
Liabilities						-42,168,546.42	-5.48
Net assets as of 30.04.2024						769,083,997.97	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
EUR	Purchase	606,525.91	USD	650,335.28	20.05.2024	LGT Bank AG	-1,445.96	0.00
EUR	Purchase	10,296.72	USD	11,040.45	20.05.2024	LGT Bank AG	-24.55	0.00
EUR	Purchase	134,852,983.97	USD	143,515,130.54	20.05.2024	LGT Bank AG	756,794.95	0.10
EUR	Purchase	20,243.32	USD	21,660.45	20.05.2024	LGT Bank AG	-3.22	0.00
EUR	Purchase	12,766,863.62	USD	13,586,930.34	20.05.2024	LGT Bank AG	71,647.64	0.01
EUR	Purchase	11,388.24	USD	12,210.30	20.05.2024	LGT Bank AG	-26.64	0.00
EUR	Purchase	4,829,328.80	USD	5,178,151.22	20.05.2024	LGT Bank AG	-11,513.12	0.00
EUR	Purchase	10,555.95	USD	11,236.11	20.05.2024	LGT Bank AG	57.13	0.00
EUR	Purchase	1,289,363.60	USD	1,382,494.33	20.05.2024	LGT Bank AG	-3,073.84	0.00
EUR	Purchase	465,449.61	USD	499,069.04	20.05.2024	LGT Bank AG	-1,109.64	0.00
EUR	Purchase	82,950.00	USD	88,809.17	20.05.2024	LGT Bank AG	-65.44	0.00
EUR	Purchase	17,284,981.29	USD	18,395,264.78	20.05.2024	LGT Bank AG	97,003.31	0.01
EUR	Purchase	35,264,196.33	USD	37,529,356.72	20.05.2024	LGT Bank AG	197,902.67	0.03
EUR	Purchase	53,145.12	USD	56,865.54	20.05.2024	LGT Bank AG	-8.45	0.00
AUD	Purchase	1,000,000.00	USD	656,631.20	21.05.2024	LGT Bank AG	-6,935.45	0.00
CAD	Purchase	1,000,000.00	USD	732,703.63	21.05.2024	LGT Bank AG	-4,792.99	0.00
CHF	Purchase	2,349,173.91	USD	2,585,461.85	21.05.2024	LGT Bank AG	-18,597.29	0.00
CHF	Purchase	77,300,424.85	USD	85,178,686.77	21.05.2024	LGT Bank AG	-715,071.65	-0.09
CHF	Purchase	51,863.25	USD	56,862.67	21.05.2024	LGT Bank AG	-193.41	0.00
CHF	Purchase	2,880,913.20	USD	3,174,528.52	21.05.2024	LGT Bank AG	-26,650.04	0.00
CHF	Purchase	248,004.90	USD	272,959.09	21.05.2024	LGT Bank AG	-1,972.35	0.00
CHF	Purchase	1,111,768.40	USD	1,223,593.87	21.05.2024	LGT Bank AG	-8,801.35	0.00
CHF	Purchase	30,431.19	USD	33,453.04	21.05.2024	LGT Bank AG	-201.89	0.00
CHF	Purchase	9,103,792.40	USD	10,031,627.68	21.05.2024	LGT Bank AG	-84,215.12	-0.01
CHF	Purchase	275,516.94	USD	303,229.38	21.05.2024	LGT Bank AG	-2,181.14	0.00
CHF	Purchase	31,281,448.55	USD	34,469,573.91	21.05.2024	LGT Bank AG	-289,370.68	-0.04
CHF	Purchase	88,507.02	USD	97,527.43	21.05.2024	LGT Bank AG	-818.74	0.00
CHF	Purchase	24,944.78	USD	27,436.60	21.05.2024	LGT Bank AG	-180.26	0.00
CHF	Purchase	102,995.20	USD	113,354.81	21.05.2024	LGT Bank AG	-815.36	0.00
CHF	Purchase	491.56	USD	539.65	21.05.2024	LGT Bank AG	-2.54	0.00
CHF	Purchase	121,713.90	USD	133,019.35	21.05.2024	LGT Bank AG	-26.60	0.00
EUR	Purchase	3,100,000.00	USD	3,316,625.83	21.05.2024	LGT Bank AG	30.07	0.00
JPY	Purchase	150,000,000.00	USD	967,776.03	21.05.2024	LGT Bank AG	-11,481.78	0.00
JPY	Purchase	150,000,000.00	USD	965,058.95	21.05.2024	LGT Bank AG	-8,764.70	0.00
EUR	Sale	10,267.45	USD	10,992.18	20.05.2024	LGT Bank AG	7.59	0.00
EUR	Sale	595,311.25	USD	633,640.96	20.05.2024	LGT Bank AG	-3,250.40	0.00
EUR	Sale	86,330.39	USD	92,054.61	20.05.2024	LGT Bank AG	-305.61	0.00
EUR	Sale	185,584.50	USD	197,743.25	20.05.2024	LGT Bank AG	-803.59	0.00
EUR	Sale	22,759,545.60	USD	24,353,055.19	20.05.2024	LGT Bank AG	3,846.37	0.00
EUR	Sale	451,588.95	USD	483,464.36	20.05.2024	LGT Bank AG	333.73	0.00
EUR	Sale	2,132.15	USD	2,279.26	20.05.2024	LGT Bank AG	-1.81	0.00
EUR	Sale	153,945.13	USD	164,811.35	20.05.2024	LGT Bank AG	113.77	0.00
EUR	Sale	117,818.25	USD	126,060.23	20.05.2024	LGT Bank AG	12.85	0.00
EUR	Sale	380,856.00	USD	407,521.63	20.05.2024	LGT Bank AG	64.36	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
EUR	Sale	42,843.00	USD	45,933.48	20.05.2024	LGT Bank AG	98.07	0.00
EUR	Sale	3,113,713.80	USD	3,314,286.79	20.05.2024	LGT Bank AG	-16,907.46	0.00
EUR	Sale	173,109.60	USD	184,220.81	20.05.2024	LGT Bank AG	-979.80	0.00
EUR	Sale	6,192.55	USD	6,603.15	20.05.2024	LGT Bank AG	-21.92	0.00
EUR	Sale	229,013.36	USD	243,765.48	20.05.2024	LGT Bank AG	-1,243.55	0.00
EUR	Sale	129,585.33	USD	137,861.43	20.05.2024	LGT Bank AG	-774.92	0.00
EUR	Sale	2,158,421.66	USD	2,309,543.55	20.05.2024	LGT Bank AG	364.77	0.00
EUR	Sale	8,159,787.00	USD	8,731,094.49	20.05.2024	LGT Bank AG	1,379.01	0.00
EUR	Sale	806,259.34	USD	858,195.34	20.05.2024	LGT Bank AG	-4,377.99	0.00
EUR	Sale	217,452.86	USD	233,148.61	20.05.2024	LGT Bank AG	507.54	0.00
EUR	Sale	255,858.00	USD	273,510.92	20.05.2024	LGT Bank AG	-217.74	0.00
EUR	Sale	292,179.08	USD	311,000.09	20.05.2024	LGT Bank AG	-1,586.53	0.00
EUR	Sale	398,764.72	USD	424,451.55	20.05.2024	LGT Bank AG	-2,165.29	0.00
AUD	Sale	24,000,000.00	USD	15,429,309.60	21.05.2024	LGT Bank AG	-163,388.34	-0.02
CAD	Sale	33,000,000.00	USD	23,912,825.14	21.05.2024	LGT Bank AG	-108,226.04	-0.01
CHF	Sale	257,136.68	USD	282,657.55	21.05.2024	LGT Bank AG	1,692.81	0.00
CHF	Sale	2,186,834.36	USD	2,403,878.11	21.05.2024	LGT Bank AG	14,396.60	0.00
CHF	Sale	14,770,000.00	USD	16,262,790.84	21.05.2024	LGT Bank AG	124,100.82	0.02
CHF	Sale	737,979.92	USD	811,046.27	21.05.2024	LGT Bank AG	4,680.04	0.00
CHF	Sale	81,504.00	USD	89,908.56	21.05.2024	LGT Bank AG	851.84	0.00
CHF	Sale	5,394,138.75	USD	5,894,905.04	21.05.2024	LGT Bank AG	908.21	0.00
CHF	Sale	2,107.31	USD	2,321.97	21.05.2024	LGT Bank AG	19.38	0.00
CHF	Sale	22,721.06	USD	25,006.09	21.05.2024	LGT Bank AG	179.54	0.00
CHF	Sale	67,929.40	USD	74,654.99	21.05.2024	LGT Bank AG	430.78	0.00
CHF	Sale	20,844.30	USD	22,880.15	21.05.2024	LGT Bank AG	104.27	0.00
CHF	Sale	178,141.00	USD	195,778.49	21.05.2024	LGT Bank AG	1,129.72	0.00
CHF	Sale	43,795.08	USD	48,241.45	21.05.2024	LGT Bank AG	388.02	0.00
CHF	Sale	92,299.88	USD	101,570.08	21.05.2024	LGT Bank AG	717.06	0.00
CHF	Sale	53,267.70	USD	58,617.68	21.05.2024	LGT Bank AG	413.83	0.00
CHF	Sale	43,565.13	USD	47,762.45	21.05.2024	LGT Bank AG	160.27	0.00
DKK	Sale	48,210,000.00	USD	6,882,138.26	21.05.2024	LGT Bank AG	-35,032.03	0.00
EUR	Sale	62,650,000.00	USD	66,730,194.02	21.05.2024	LGT Bank AG	-298,351.83	-0.04
GBP	Sale	21,600,000.00	USD	26,944,112.16	21.05.2024	LGT Bank AG	-103,040.64	-0.01
JPY	Sale	6,925,000,000.00	USD	44,997,414.84	21.05.2024	LGT Bank AG	848,496.77	0.11
SEK	Sale	70,000,000.00	USD	6,403,980.16	21.05.2024	LGT Bank AG	18,785.64	0.00
Total open derivative financial instruments at the end of the period under review							208,599.74	0.03

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	AUD	USD	27,000,000.00	17,931,510.00
22.05.2023	CHF	USD	26,605.80	29,962.16
22.05.2023	CHF	USD	77,771,273.50	87,847,366.43
22.05.2023	CHF	USD	1,662,874.25	1,867,497.86

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	CHF	USD	24,859.63	27,893.02
22.05.2023	CHF	USD	62,913.29	70,655.03
22.05.2023	CHF	USD	31,379,411.38	35,444,946.78
22.05.2023	CHF	USD	141,677.64	158,774.65
22.05.2023	CHF	USD	52,721.10	59,365.93
22.05.2023	CHF	USD	253,495.24	283,752.00
22.05.2023	CHF	USD	5,815.78	6,503.24
22.05.2023	CHF	USD	2,870,207.03	3,242,072.78
22.05.2023	CHF	USD	12,494.37	13,958.18
22.05.2023	CHF	USD	704,564.76	788,660.41
22.05.2023	CHF	USD	247,307.91	277,740.18
22.05.2023	CHF	USD	71,333.20	79,765.27
22.05.2023	CHF	USD	11,470,636.19	12,956,778.71
22.05.2023	CHF	USD	3,153.24	3,533.76
22.05.2023	CHF	USD	64,557.59	72,263.07
22.05.2023	CHF	USD	1,717,364.05	1,922,345.69
22.05.2023	CHF	USD	692,627.13	777,857.79
22.05.2023	CHF	USD	10,331.60	11,542.02
22.05.2023	CHF	USD	18,475.20	20,787.61
22.05.2023	EUR	USD	20,665.70	22,776.39
22.05.2023	EUR	USD	10,216.45	11,215.26
22.05.2023	EUR	USD	10,057.60	11,119.93
22.05.2023	EUR	USD	3,286,085.77	3,613,034.87
22.05.2023	EUR	USD	9,322.55	10,295.59
22.05.2023	EUR	USD	28,944.72	31,729.64
22.05.2023	EUR	USD	10,343.00	11,311.16
22.05.2023	EUR	USD	2,072.51	2,275.98
22.05.2023	EUR	USD	16,411,817.26	18,164,845.52
22.05.2023	EUR	USD	32,795.28	35,821.79
22.05.2023	EUR	USD	382,330.66	420,370.65
22.05.2023	EUR	USD	51,153.75	56,345.60
22.05.2023	EUR	USD	417,433.41	458,965.95
22.05.2023	EUR	USD	963,242.03	1,062,171.80
22.05.2023	EUR	USD	99,849.60	109,803.11
22.05.2023	EUR	USD	407,304.65	449,136.87
22.05.2023	EUR	USD	3,248,277.25	3,581,891.56
22.05.2023	EUR	USD	10,109.60	11,102.11
22.05.2023	EUR	USD	20,170.24	22,110.92
22.05.2023	EUR	USD	7,366.24	8,074.98
22.05.2023	EUR	USD	80,000,000.00	86,696,000.00
22.05.2023	EUR	USD	96.13	105.00
22.05.2023	EUR	USD	144,055,054.81	159,442,295.49
22.05.2023	EUR	USD	10,214.88	11,281.06
22.05.2023	EUR	USD	24,892.80	27,324.70
22.05.2023	EUR	USD	80.83	88.77
22.05.2023	EUR	USD	104,299.50	114,689.29
22.05.2023	EUR	USD	377,214.95	415,956.81
22.05.2023	EUR	USD	62,822.10	69,068.82
22.05.2023	EUR	USD	18,107,868.40	20,042,060.36
22.05.2023	EUR	USD	101,055.15	111,364.29
22.05.2023	EUR	USD	42,055,247.21	46,547,378.44

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	EUR	USD	51,486.68	56,774.62
22.05.2023	EUR	USD	51,040.50	56,492.39
22.05.2023	EUR	USD	156,985.60	173,108.81
22.05.2023	EUR	USD	12,576.46	13,859.45
22.05.2023	EUR	USD	984,812.77	1,082,796.72
22.05.2023	GBP	USD	30,500,000.00	37,964,265.00
22.05.2023	GBP	USD	2,100,000.00	2,620,281.72
22.05.2023	JPY	USD	7,300,000,000.00	53,304,125.59
22.05.2023	USD	AUD	18,154,810.80	27,000,000.00
22.05.2023	USD	CHF	87,372.37	77,383.09
22.05.2023	USD	CHF	35,746,962.27	32,061,450.46
22.05.2023	USD	CHF	21,972.81	19,559.98
22.05.2023	USD	CHF	22,978.86	20,344.10
22.05.2023	USD	CHF	29,910.57	26,749.95
22.05.2023	USD	CHF	3,255,987.09	2,920,294.82
22.05.2023	USD	CHF	114,481.31	101,672.00
22.05.2023	USD	CHF	27,316.87	24,453.27
22.05.2023	USD	CHF	7,417.46	6,607.70
22.05.2023	USD	CHF	3,254.08	2,912.47
22.05.2023	USD	CHF	26,947,513.65	24,000,000.00
22.05.2023	USD	CHF	69,873.36	62,220.20
22.05.2023	USD	CHF	235,572.82	210,216.00
22.05.2023	USD	CHF	2,368,317.42	2,097,547.69
22.05.2023	USD	CHF	15,308.42	13,606.12
22.05.2023	USD	CHF	5,924.33	5,280.30
22.05.2023	USD	CHF	958,590.17	848,994.56
22.05.2023	USD	CHF	6,044.14	5,384.67
22.05.2023	USD	CHF	87,718,468.97	78,674,694.82
22.05.2023	USD	CHF	12,189.95	10,823.40
22.05.2023	USD	CHF	90,384.85	80,820.42
22.05.2023	USD	CHF	25,103.00	22,244.52
22.05.2023	USD	CHF	350,448.36	310,381.60
22.05.2023	USD	CHF	13,001,513.81	11,661,057.74
22.05.2023	USD	DKK	6,350,378.16	43,000,000.00
22.05.2023	USD	EUR	375,793.41	340,984.05
22.05.2023	USD	EUR	101,296.32	92,139.08
22.05.2023	USD	EUR	1,610,465.07	1,467,200.30
22.05.2023	USD	EUR	46,573,604.74	42,877,559.14
22.05.2023	USD	EUR	56,593.61	51,189.30
22.05.2023	USD	EUR	157,813,288.62	145,289,346.92
22.05.2023	USD	EUR	75,103.51	67,931.63
22.05.2023	USD	EUR	1,239,020.75	1,125,742.87
22.05.2023	USD	EUR	20,020,476.52	18,431,666.84
22.05.2023	USD	EUR	18,135,962.45	16,696,706.36
22.05.2023	USD	EUR	481,539.47	437,514.57
22.05.2023	USD	EUR	11,214.33	10,216.45
22.05.2023	USD	EUR	536,586.89	487,529.26
22.05.2023	USD	EUR	110,112.68	100,452.65
22.05.2023	USD	EUR	75,162.26	68,164.80
22.05.2023	USD	EUR	84,240.89	76,539.14
22.05.2023	USD	EUR	4,216,441.99	3,830,952.40

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	USD	EUR	70,047.40	63,290.22
22.05.2023	USD	EUR	88,000,392.00	80,000,000.00
22.05.2023	USD	EUR	77,033.89	70,181.06
22.05.2023	USD	GBP	40,559,290.00	32,600,000.00
22.05.2023	USD	JPY	54,725,658.03	7,300,000,000.00
22.05.2023	USD	SEK	7,484,708.79	77,000,000.00
23.05.2023	CAD	USD	39,500,000.00	29,258,609.07
23.05.2023	USD	CAD	29,570,737.70	39,500,000.00
20.06.2023	CAD	USD	39,500,000.00	29,638,522.58
20.06.2023	CHF	USD	2,920,294.82	3,267,100.84
20.06.2023	CHF	USD	1,728.33	1,907.82
20.06.2023	CHF	USD	11,661,057.74	13,045,892.25
20.06.2023	CHF	USD	20,303.40	22,376.86
20.06.2023	CHF	USD	12,487.79	13,935.26
20.06.2023	CHF	USD	15,024.52	16,558.88
20.06.2023	CHF	USD	50,784.25	56,286.29
20.06.2023	CHF	USD	5,819.90	6,500.55
20.06.2023	CHF	USD	60,329.95	66,931.47
20.06.2023	CHF	USD	29,950.50	33,167.08
20.06.2023	CHF	USD	44,275.00	49,453.03
20.06.2023	CHF	USD	78,674,694.82	88,017,880.89
20.06.2023	CHF	USD	32,061,450.46	35,868,978.38
20.06.2023	CHF	USD	1,764.48	1,977.30
20.06.2023	CHF	USD	77,277.20	85,649.53
20.06.2023	CHF	USD	124,591.89	139,388.07
20.06.2023	EUR	USD	2,002.68	2,151.43
20.06.2023	EUR	USD	2,051.59	2,232.94
20.06.2023	EUR	USD	145,289,346.92	158,095,876.40
20.06.2023	EUR	USD	10,265.10	11,169.92
20.06.2023	EUR	USD	42,877,559.14	46,657,001.59
20.06.2023	EUR	USD	4,086.30	4,370.65
20.06.2023	EUR	USD	83,042.80	89,641.80
20.06.2023	EUR	USD	20,505.80	22,232.90
20.06.2023	EUR	USD	48,201.12	51,763.42
20.06.2023	EUR	USD	5,498.10	5,939.62
20.06.2023	EUR	USD	18,431,666.84	20,056,326.11
20.06.2023	EUR	USD	125,625.23	136,750.60
20.06.2023	EUR	USD	16,696,706.36	18,168,437.54
20.06.2023	EUR	USD	67,446.50	72,392.69
20.06.2023	EUR	USD	253,380.36	272,086.17
20.06.2023	EUR	USD	3,500,000.00	3,737,640.55
20.06.2023	EUR	USD	81,726.00	87,412.90
20.06.2023	EUR	USD	226,204.68	243,779.65
20.06.2023	EUR	USD	84,546.40	91,335.90
20.06.2023	EUR	USD	9,940.80	10,713.15
20.06.2023	GBP	USD	1,500,000.00	1,854,652.05
20.06.2023	USD	AUD	17,950,050.90	27,000,000.00
20.06.2023	USD	CAD	29,273,787.73	39,500,000.00
20.06.2023	USD	CHF	28,446.89	25,771.77
20.06.2023	USD	CHF	310,821.87	278,549.55
20.06.2023	USD	CHF	15,801.57	14,124.88

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.06.2023	USD	CHF	3,968.02	3,542.00
20.06.2023	USD	CHF	1,934.85	1,755.65
20.06.2023	USD	CHF	12,095,051.96	10,948,441.03
20.06.2023	USD	CHF	22,048.83	20,109.00
20.06.2023	USD	CHF	7,679.50	6,950.80
20.06.2023	USD	CHF	84,173,668.60	76,194,004.82
20.06.2023	USD	CHF	164,064.88	148,636.38
20.06.2023	USD	CHF	79,695.14	71,969.57
20.06.2023	USD	CHF	244,889.28	221,860.14
20.06.2023	USD	CHF	13,433.79	12,109.37
20.06.2023	USD	CHF	44,382.20	40,006.60
20.06.2023	USD	CHF	876,520.02	791,551.05
20.06.2023	USD	CHF	32,389,187.42	29,318,692.45
20.06.2023	USD	CHF	2,275.11	2,045.92
20.06.2023	USD	CHF	26,808,636.27	24,000,000.00
20.06.2023	USD	CHF	462,120.65	419,319.50
20.06.2023	USD	CHF	22,375.83	20,303.40
20.06.2023	USD	CHF	1,799,620.01	1,630,385.54
20.06.2023	USD	CHF	268,990.09	243,694.53
20.06.2023	USD	CHF	324,781.17	293,297.21
20.06.2023	USD	CHF	2,181,998.24	1,970,477.51
20.06.2023	USD	CHF	68,765.14	62,046.17
20.06.2023	USD	CHF	192,524.73	172,096.12
20.06.2023	USD	CHF	3,146,625.33	2,848,325.25
20.06.2023	USD	CHF	1,966.99	1,768.84
20.06.2023	USD	DKK	6,268,461.53	43,000,000.00
20.06.2023	USD	EUR	608,725.15	559,312.67
20.06.2023	USD	EUR	34,966.38	32,645.76
20.06.2023	USD	EUR	85,206,121.55	78,500,000.00
20.06.2023	USD	EUR	1,082,617.24	1,008,159.61
20.06.2023	USD	EUR	20,494.38	19,095.00
20.06.2023	USD	EUR	848,390.61	790,461.63
20.06.2023	USD	EUR	42,592.49	39,129.17
20.06.2023	USD	EUR	193,801.42	181,658.46
20.06.2023	USD	EUR	55,630.87	51,708.52
20.06.2023	USD	EUR	18,972,570.18	17,565,568.17
20.06.2023	USD	EUR	342,497.46	318,965.76
20.06.2023	USD	EUR	475,569.30	442,861.75
20.06.2023	USD	EUR	45,223,138.43	41,869,399.53
20.06.2023	USD	EUR	26,684.92	24,613.11
20.06.2023	USD	EUR	113,813.24	105,439.74
20.06.2023	USD	EUR	10,791.72	10,115.55
20.06.2023	USD	EUR	71,232.79	66,368.94
20.06.2023	USD	EUR	95,712.85	87,963.69
20.06.2023	USD	EUR	3,743,645.61	3,486,174.21
20.06.2023	USD	EUR	23,879.03	21,945.72
20.06.2023	USD	EUR	417,727.81	388,998.34
20.06.2023	USD	EUR	14,879,028.31	13,775,602.55
20.06.2023	USD	EUR	1,288,938.12	1,200,928.10
20.06.2023	USD	EUR	415,538.26	387,164.88
20.06.2023	USD	EUR	153,236,976.92	141,872,953.36

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.06.2023	USD	EUR	13,489.58	12,568.50
20.06.2023	USD	GBP	37,985,615.00	30,500,000.00
20.06.2023	USD	JPY	56,468,168.34	7,700,000,000.00
20.06.2023	USD	SEK	7,394,568.39	77,000,000.00
20.07.2023	AUD	USD	27,000,000.00	18,392,400.00
20.07.2023	CAD	USD	36,500,000.00	27,607,593.98
20.07.2023	CHF	USD	61,632.90	68,805.23
20.07.2023	CHF	USD	10,139.70	11,503.43
20.07.2023	CHF	USD	30,248.40	34,073.49
20.07.2023	CHF	USD	122,749.80	137,430.24
20.07.2023	CHF	USD	1,300,000.00	1,481,214.78
20.07.2023	CHF	USD	138,227.88	153,215.58
20.07.2023	CHF	USD	224,900.62	251,479.77
20.07.2023	CHF	USD	2,848,325.25	3,157,161.99
20.07.2023	CHF	USD	241,184.56	269,128.43
20.07.2023	CHF	USD	249,007.19	277,984.58
20.07.2023	CHF	USD	7,185.04	8,060.59
20.07.2023	CHF	USD	173,761.83	197,131.81
20.07.2023	CHF	USD	651,018.68	726,446.33
20.07.2023	CHF	USD	20,700,000.00	24,103,400.09
20.07.2023	CHF	USD	50,574.75	56,058.44
20.07.2023	CHF	USD	62,938.59	70,230.72
20.07.2023	CHF	USD	58,132.18	65,002.34
20.07.2023	CHF	USD	10,948,441.03	12,135,552.96
20.07.2023	CHF	USD	499.27	557.12
20.07.2023	CHF	USD	123,757.20	138,048.07
20.07.2023	CHF	USD	29,318,692.45	32,497,644.54
20.07.2023	CHF	USD	20,249.70	22,781.65
20.07.2023	CHF	USD	204,552.00	228,442.77
20.07.2023	CHF	USD	28,069.76	31,389.90
20.07.2023	CHF	USD	76,194,004.82	84,455,529.14
20.07.2023	CHF	USD	8,221.72	9,174.25
20.07.2023	CHF	USD	625,411.20	699,323.39
20.07.2023	CHF	USD	2,135,067.75	2,394,677.09
20.07.2023	DKK	USD	39,000,000.00	5,882,796.59
20.07.2023	EUR	USD	374,036.43	406,826.33
20.07.2023	EUR	USD	12,525.30	13,933.09
20.07.2023	EUR	USD	291,470.86	319,692.53
20.07.2023	EUR	USD	10,001.68	10,878.48
20.07.2023	EUR	USD	114.51	125.90
20.07.2023	EUR	USD	10,252.00	11,150.74
20.07.2023	EUR	USD	48,793.92	53,570.60
20.07.2023	EUR	USD	51,671.75	56,473.35
20.07.2023	EUR	USD	13,775,602.55	14,905,546.35
20.07.2023	EUR	USD	3,500,000.00	3,847,897.20
20.07.2023	EUR	USD	10,396.25	11,310.13
20.07.2023	EUR	USD	3,158,534.37	3,447,998.25
20.07.2023	EUR	USD	141,872,953.36	153,510,082.36
20.07.2023	EUR	USD	4,089.70	4,496.44
20.07.2023	EUR	USD	17,565,568.17	19,006,383.90
20.07.2023	EUR	USD	390,230.68	425,993.37

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2023	EUR	USD	2,083.86	2,274.75
20.07.2023	EUR	USD	51,095.60	55,778.26
20.07.2023	EUR	USD	105.92	114.61
20.07.2023	EUR	USD	896,731.44	975,343.40
20.07.2023	EUR	USD	932,600.71	1,018,068.90
20.07.2023	EUR	USD	70,500,000.00	79,220,850.00
20.07.2023	EUR	USD	44,471.35	48,545.15
20.07.2023	EUR	USD	330,377.13	359,339.64
20.07.2023	EUR	USD	41,869,399.53	45,303,737.03
20.07.2023	EUR	USD	2,966,039.34	3,226,057.18
20.07.2023	EUR	USD	307,383.21	335,553.34
20.07.2023	EUR	USD	450,148.27	487,071.68
20.07.2023	GBP	USD	28,000,000.00	36,671,600.00
20.07.2023	JPY	USD	7,700,000,000.00	55,587,640.77
20.07.2023	SEK	USD	77,000,000.00	7,551,610.85
20.07.2023	USD	AUD	18,411,030.00	27,000,000.00
20.07.2023	USD	CAD	27,398,699.88	36,500,000.00
20.07.2023	USD	CHF	92,177,134.40	79,180,158.45
20.07.2023	USD	CHF	83,278.96	74,473.96
20.07.2023	USD	CHF	3,307,592.58	2,841,222.03
20.07.2023	USD	CHF	13,890.32	12,448.73
20.07.2023	USD	CHF	7,757.39	6,998.88
20.07.2023	USD	CHF	323,241.48	289,065.48
20.07.2023	USD	CHF	3,982.26	3,570.18
20.07.2023	USD	CHF	60,048.94	53,700.03
20.07.2023	USD	CHF	21,579.54	19,297.96
20.07.2023	USD	CHF	29,487.37	26,178.30
20.07.2023	USD	CHF	3,943.37	3,505.26
20.07.2023	USD	CHF	12,951,642.29	11,125,460.73
20.07.2023	USD	CHF	34,994,957.11	30,060,668.16
20.07.2023	USD	CHF	3,982.28	3,510.34
20.07.2023	USD	CHF	34,155.21	30,546.75
20.07.2023	USD	CHF	24,478,984.29	22,000,000.00
20.07.2023	USD	CHF	34,255.89	30,536.42
20.07.2023	USD	CHF	5,946.12	5,311.20
20.07.2023	USD	CHF	861,418.31	770,341.41
20.07.2023	USD	DKK	5,682,190.54	39,000,000.00
20.07.2023	USD	EUR	213,415.62	195,845.35
20.07.2023	USD	EUR	390,339.21	356,157.04
20.07.2023	USD	EUR	161,615,235.73	144,363,765.73
20.07.2023	USD	EUR	27,022.51	24,743.28
20.07.2023	USD	EUR	9,022.92	8,283.04
20.07.2023	USD	EUR	114,342.94	104,748.50
20.07.2023	USD	EUR	258,965.69	237,123.10
20.07.2023	USD	EUR	28,649.95	26,479.31
20.07.2023	USD	EUR	20,195.11	18,510.39
20.07.2023	USD	EUR	47,712,734.58	42,619,682.52
20.07.2023	USD	EUR	502,562.79	458,553.15
20.07.2023	USD	EUR	80,351,420.00	74,000,000.00
20.07.2023	USD	EUR	6,860.58	6,284.91
20.07.2023	USD	EUR	1,182,610.90	1,079,049.16

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2023	USD	EUR	15,737,041.95	14,057,205.85
20.07.2023	USD	EUR	4,058,966.76	3,703,521.30
20.07.2023	USD	EUR	20,139,106.50	17,989,376.06
20.07.2023	USD	EUR	194,040.42	177,349.20
20.07.2023	USD	GBP	35,456,960.00	28,000,000.00
20.07.2023	USD	JPY	54,833,927.62	7,700,000,000.00
20.07.2023	USD	SEK	7,183,304.68	77,000,000.00
21.08.2023	AUD	USD	27,000,000.00	17,440,920.00
21.08.2023	CAD	USD	36,500,000.00	27,043,046.60
21.08.2023	CHF	USD	41,261.08	47,778.00
21.08.2023	CHF	USD	30,060,668.16	35,117,192.74
21.08.2023	CHF	USD	54,105.74	63,308.96
21.08.2023	CHF	USD	270,464.90	315,583.94
21.08.2023	CHF	USD	103,805.69	121,462.73
21.08.2023	CHF	USD	11,125,460.73	12,996,881.73
21.08.2023	CHF	USD	100,196.16	116,379.96
21.08.2023	CHF	USD	132,865.26	151,911.98
21.08.2023	CHF	USD	8,146.84	9,317.49
21.08.2023	CHF	USD	742,511.46	866,377.44
21.08.2023	CHF	USD	279,143.55	323,187.55
21.08.2023	CHF	USD	51,473.00	60,131.31
21.08.2023	CHF	USD	70,212.48	81,925.35
21.08.2023	CHF	USD	5,913.39	6,899.86
21.08.2023	CHF	USD	1,789.19	2,071.49
21.08.2023	CHF	USD	918,671.57	1,073,201.91
21.08.2023	CHF	USD	2,841,222.03	3,319,145.84
21.08.2023	CHF	USD	79,180,158.45	92,499,104.51
21.08.2023	CHF	USD	94,998.66	108,617.07
21.08.2023	CHF	USD	163,779.02	187,257.35
21.08.2023	CHF	USD	21,500,000.00	24,481,894.78
21.08.2023	CHF	USD	211,840.65	243,274.10
21.08.2023	DKK	USD	50,000,000.00	7,327,080.89
21.08.2023	EUR	USD	3,688,018.35	4,153,062.71
21.08.2023	EUR	USD	69,360.72	78,046.49
21.08.2023	EUR	USD	14,384.93	15,738.34
21.08.2023	EUR	USD	458,028.09	515,783.60
21.08.2023	EUR	USD	12,672.90	14,146.83
21.08.2023	EUR	USD	364,260.29	410,192.06
21.08.2023	EUR	USD	14,057,205.85	15,763,834.98
21.08.2023	EUR	USD	20,266.10	22,336.99
21.08.2023	EUR	USD	99,800.61	109,285.16
21.08.2023	EUR	USD	18,979.47	20,940.52
21.08.2023	EUR	USD	12,125.10	13,597.16
21.08.2023	EUR	USD	42,619,682.52	47,793,967.70
21.08.2023	EUR	USD	11,563.50	12,647.64
21.08.2023	EUR	USD	72,300,000.00	78,973,290.00
21.08.2023	EUR	USD	10,008.93	11,215.77
21.08.2023	EUR	USD	144,363,765.73	161,890,393.07
21.08.2023	EUR	USD	17,989,376.06	20,173,394.25
21.08.2023	EUR	USD	3,000,000.00	3,293,256.00
21.08.2023	EUR	USD	1,105,155.19	1,244,510.84

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.08.2023	GBP	USD	28,000,000.00	35,694,120.00
21.08.2023	JPY	USD	7,700,000,000.00	52,891,517.44
21.08.2023	SEK	USD	85,000,000.00	7,839,520.41
21.08.2023	USD	AUD	18,411,472.80	27,000,000.00
21.08.2023	USD	CAD	27,615,194.89	36,500,000.00
21.08.2023	USD	CHF	7,822.29	6,852.25
21.08.2023	USD	CHF	21,043.72	18,039.10
21.08.2023	USD	CHF	118,790.43	101,811.71
21.08.2023	USD	CHF	12,424.88	10,757.46
21.08.2023	USD	CHF	2,071.40	1,789.19
21.08.2023	USD	CHF	10,386.04	8,969.80
21.08.2023	USD	CHF	407,876.51	353,730.90
21.08.2023	USD	CHF	549,117.43	479,665.06
21.08.2023	USD	CHF	6,015.12	5,238.15
21.08.2023	USD	CHF	3,984.02	3,484.66
21.08.2023	USD	CHF	34,327,765.83	30,050,526.21
21.08.2023	USD	CHF	24,244.70	20,874.20
21.08.2023	USD	CHF	95,937.09	83,544.90
21.08.2023	USD	CHF	1,015,333.87	884,183.19
21.08.2023	USD	CHF	2,295.53	2,010.75
21.08.2023	USD	CHF	4,194.99	3,595.40
21.08.2023	USD	CHF	23,175.46	19,807.37
21.08.2023	USD	CHF	263,325.37	230,251.70
21.08.2023	USD	CHF	1,875,400.63	1,642,738.43
21.08.2023	USD	CHF	89,948,744.41	78,741,130.86
21.08.2023	USD	CHF	4,181.33	3,618.38
21.08.2023	USD	CHF	25,116,904.59	21,500,000.00
21.08.2023	USD	CHF	12,325,582.09	10,789,814.56
21.08.2023	USD	CHF	194,996.84	168,364.17
21.08.2023	USD	CHF	3,230,397.09	2,827,889.61
21.08.2023	USD	DKK	7,556,348.52	50,000,000.00
21.08.2023	USD	EUR	91,651.17	83,798.80
21.08.2023	USD	EUR	18,921,558.61	17,245,314.08
21.08.2023	USD	EUR	17,666.27	16,012.57
21.08.2023	USD	EUR	47,153.92	42,243.00
21.08.2023	USD	EUR	156,122,851.33	142,292,062.82
21.08.2023	USD	EUR	32,476.48	29,192.24
21.08.2023	USD	EUR	1,010,020.10	922,405.42
21.08.2023	USD	EUR	224,287.29	199,335.65
21.08.2023	USD	EUR	14,736,889.56	13,431,361.25
21.08.2023	USD	EUR	49,139.15	44,585.42
21.08.2023	USD	EUR	1,335,213.39	1,210,852.76
21.08.2023	USD	EUR	650,352.91	590,845.87
21.08.2023	USD	EUR	55,971.84	50,533.20
21.08.2023	USD	EUR	434,515.55	394,045.14
21.08.2023	USD	EUR	418,953.59	373,890.78
21.08.2023	USD	EUR	664,560.59	607,623.25
21.08.2023	USD	EUR	46,646,344.29	42,513,984.95
21.08.2023	USD	EUR	84,745,443.75	75,300,000.00
21.08.2023	USD	EUR	95,614.75	86,664.48
21.08.2023	USD	EUR	35,917.66	32,572.32

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.08.2023	USD	EUR	4,578,540.01	4,152,098.71
21.08.2023	USD	EUR	5,758.24	5,117.64
21.08.2023	USD	EUR	570,627.19	517,479.46
21.08.2023	USD	EUR	80,230.29	72,634.53
21.08.2023	USD	GBP	36,675,626.40	28,000,000.00
21.08.2023	USD	JPY	55,859,125.32	7,700,000,000.00
21.08.2023	USD	SEK	8,348,881.98	85,000,000.00
20.09.2023	AUD	USD	27,000,000.00	17,420,184.00
20.09.2023	CAD	USD	36,500,000.00	27,016,424.51
20.09.2023	CHF	USD	271,038.15	309,832.25
20.09.2023	CHF	USD	54,123.93	61,780.37
20.09.2023	CHF	USD	30,050,526.21	34,443,442.92
20.09.2023	CHF	USD	8,563.50	9,612.09
20.09.2023	CHF	USD	1,735.44	1,980.94
20.09.2023	CHF	USD	1,931,951.16	2,208,474.22
20.09.2023	CHF	USD	3,022.54	3,464.39
20.09.2023	CHF	USD	50,114.75	56,778.89
20.09.2023	CHF	USD	70,286.97	80,347.25
20.09.2023	CHF	USD	265,472.74	303,470.25
20.09.2023	CHF	USD	78,741,130.86	90,251,852.07
20.09.2023	CHF	USD	42,143.00	48,014.17
20.09.2023	CHF	USD	2,827,889.61	3,241,282.82
20.09.2023	CHF	USD	10,789,814.56	12,367,116.61
20.09.2023	CHF	USD	180,969.36	203,803.50
20.09.2023	CHF	USD	20,200,000.00	22,561,513.63
20.09.2023	CHF	USD	745,808.90	852,557.64
20.09.2023	DKK	USD	50,000,000.00	7,151,909.42
20.09.2023	EUR	USD	23,235.80	25,243.26
20.09.2023	EUR	USD	599,262.00	649,573.04
20.09.2023	EUR	USD	42,513,984.95	46,723,932.31
20.09.2023	EUR	USD	17,245,314.08	18,953,031.31
20.09.2023	EUR	USD	93.97	103.28
20.09.2023	EUR	USD	11,987.60	13,113.54
20.09.2023	EUR	USD	3,607,864.65	3,946,733.34
20.09.2023	EUR	USD	10,120.20	11,049.99
20.09.2023	EUR	USD	578.10	619.46
20.09.2023	EUR	USD	1,092,208.30	1,194,793.96
20.09.2023	EUR	USD	2,035.26	2,223.65
20.09.2023	EUR	USD	42,441.63	45,463.26
20.09.2023	EUR	USD	10,796.94	11,568.87
20.09.2023	EUR	USD	133,965.83	144,019.30
20.09.2023	EUR	USD	2,500,000.00	2,677,401.25
20.09.2023	EUR	USD	342,521.98	374,693.36
20.09.2023	EUR	USD	204,474.23	223,679.47
20.09.2023	EUR	USD	39,144.06	42,325.88
20.09.2023	EUR	USD	37,975.47	41,205.09
20.09.2023	EUR	USD	13,431,361.25	14,761,401.80
20.09.2023	EUR	USD	438,838.22	480,056.10
20.09.2023	EUR	USD	69,000,000.00	73,576,770.00
20.09.2023	EUR	USD	5,902.41	6,407.86
20.09.2023	EUR	USD	232,319.46	252,318.68

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2023	EUR	USD	20,294.77	21,739.66
20.09.2023	EUR	USD	142,292,062.82	156,382,534.34
20.09.2023	GBP	USD	26,000,000.00	32,327,620.00
20.09.2023	GBP	USD	2,000,000.00	2,496,900.00
20.09.2023	SEK	USD	85,000,000.00	7,605,175.10
20.09.2023	USD	AUD	17,457,597.90	27,000,000.00
20.09.2023	USD	CAD	27,050,913.15	36,500,000.00
20.09.2023	USD	CHF	17,636.05	15,660.81
20.09.2023	USD	CHF	57,696.91	51,405.12
20.09.2023	USD	CHF	93,222.19	81,931.12
20.09.2023	USD	CHF	11,802.06	10,417.32
20.09.2023	USD	CHF	12,049,571.88	10,760,267.69
20.09.2023	USD	CHF	335,676.78	295,019.61
20.09.2023	USD	CHF	16,059.23	14,011.68
20.09.2023	USD	CHF	87,861,588.51	78,460,398.54
20.09.2023	USD	CHF	7,716.37	6,781.76
20.09.2023	USD	CHF	2,341,420.06	2,057,827.26
20.09.2023	USD	CHF	3,153,690.32	2,816,245.46
20.09.2023	USD	CHF	23,072,690.74	20,200,000.00
20.09.2023	USD	CHF	61,748.04	54,091.28
20.09.2023	USD	CHF	33,638,887.67	30,039,526.69
20.09.2023	USD	CHF	7,573.33	6,625.38
20.09.2023	USD	CHF	135,127.64	119,273.11
20.09.2023	USD	CHF	150,152.72	131,533.78
20.09.2023	USD	CHF	1,946.04	1,711.60
20.09.2023	USD	CHF	3,816.80	3,376.84
20.09.2023	USD	CHF	17,300.95	15,414.30
20.09.2023	USD	CHF	988,478.67	868,754.13
20.09.2023	USD	CHF	11,437.24	10,081.10
20.09.2023	USD	CHF	243,936.35	214,237.10
20.09.2023	USD	DKK	7,339,189.69	50,000,000.00
20.09.2023	USD	EUR	105,516.93	96,013.95
20.09.2023	USD	EUR	499,834.68	459,227.49
20.09.2023	USD	EUR	21,813.49	20,085.44
20.09.2023	USD	EUR	18,540,046.42	17,269,044.73
20.09.2023	USD	EUR	55,381.20	51,212.74
20.09.2023	USD	EUR	15,068.20	13,844.04
20.09.2023	USD	EUR	37,554.26	34,579.24
20.09.2023	USD	EUR	45,529,309.46	42,408,075.13
20.09.2023	USD	EUR	1,304,061.71	1,198,118.12
20.09.2023	USD	EUR	98,634.92	90,339.50
20.09.2023	USD	EUR	4,412,921.11	4,054,409.91
20.09.2023	USD	EUR	75,293.42	68,961.07
20.09.2023	USD	EUR	43,010.59	40,169.60
20.09.2023	USD	EUR	10,093.07	9,297.36
20.09.2023	USD	EUR	13,947.65	12,897.83
20.09.2023	USD	EUR	174,081.53	162,473.60
20.09.2023	USD	EUR	109,545.32	101,315.00
20.09.2023	USD	EUR	149,564.39	137,676.70
20.09.2023	USD	EUR	14,249,149.78	13,272,307.92
20.09.2023	USD	EUR	409,962.43	376,656.57

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2023	USD	EUR	10,911.47	10,008.00
20.09.2023	USD	EUR	152,587,395.38	142,126,858.59
20.09.2023	USD	EUR	118,964.67	110,331.76
20.09.2023	USD	EUR	30,029.46	27,542.76
20.09.2023	USD	EUR	38,972.58	35,955.72
20.09.2023	USD	EUR	78,202,796.10	71,500,000.00
20.09.2023	USD	EUR	162,151.23	151,381.21
20.09.2023	USD	GBP	35,698,496.40	28,000,000.00
20.09.2023	USD	JPY	53,135,226.81	7,700,000,000.00
20.09.2023	USD	SEK	7,849,342.78	85,000,000.00
20.10.2023	AUD	USD	27,000,000.00	17,153,748.00
20.10.2023	CAD	USD	36,500,000.00	26,764,043.79
20.10.2023	CHF	USD	30,039,526.69	33,749,471.04
20.10.2023	CHF	USD	2,816,245.46	3,164,057.66
20.10.2023	CHF	USD	3,824.20	4,241.67
20.10.2023	CHF	USD	116,323.90	128,749.66
20.10.2023	CHF	USD	29,360.85	32,917.63
20.10.2023	CHF	USD	112,133.40	122,136.50
20.10.2023	CHF	USD	17,969.28	19,542.47
20.10.2023	CHF	USD	54,424.64	60,813.12
20.10.2023	CHF	USD	239,480.78	267,968.81
20.10.2023	CHF	USD	20,200,000.00	22,402,377.76
20.10.2023	CHF	USD	5,724.03	6,279.25
20.10.2023	CHF	USD	10,760,267.69	12,089,183.25
20.10.2023	CHF	USD	3,805.95	4,252.70
20.10.2023	CHF	USD	78,460,398.54	88,150,421.81
20.10.2023	CHF	USD	139,379.60	151,582.11
20.10.2023	CHF	USD	1,628.23	1,783.62
20.10.2023	CHF	USD	59,830.67	66,440.95
20.10.2023	DKK	USD	50,000,000.00	7,070,135.75
20.10.2023	EUR	USD	42,408,075.13	45,596,314.22
20.10.2023	EUR	USD	18,021.60	19,244.46
20.10.2023	EUR	USD	333,144.82	354,084.30
20.10.2023	EUR	USD	142,126,858.59	152,811,955.82
20.10.2023	EUR	USD	65,500,000.00	69,144,511.70
20.10.2023	EUR	USD	119,179.61	127,554.96
20.10.2023	EUR	USD	13,867.07	14,881.24
20.10.2023	EUR	USD	38,820.60	41,412.07
20.10.2023	EUR	USD	19,410.30	20,549.57
20.10.2023	EUR	USD	833,244.53	885,617.28
20.10.2023	EUR	USD	17,269,044.73	18,567,331.51
20.10.2023	EUR	USD	55,146.98	59,022.43
20.10.2023	EUR	USD	264,593.68	281,224.45
20.10.2023	EUR	USD	1,916.69	2,013.36
20.10.2023	EUR	USD	270,336.72	288,750.71
20.10.2023	EUR	USD	399,053.02	425,823.49
20.10.2023	EUR	USD	13,272,307.92	14,270,120.03
20.10.2023	EUR	USD	2,788,344.21	2,963,602.80
20.10.2023	EUR	USD	3,500,000.00	3,689,903.00
20.10.2023	EUR	USD	42,009.48	44,827.69
20.10.2023	GBP	USD	2,300,000.00	2,807,512.71

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2023	GBP	USD	25,700,000.00	31,263,183.91
20.10.2023	JPY	USD	550,000,000.00	3,694,526.35
20.10.2023	JPY	USD	7,150,000,000.00	47,784,535.19
20.10.2023	SEK	USD	85,000,000.00	7,775,310.01
20.10.2023	USD	AUD	17,436,870.00	27,000,000.00
20.10.2023	USD	CAD	27,026,626.78	36,500,000.00
20.10.2023	USD	CHF	11,105,685.93	10,046,203.49
20.10.2023	USD	CHF	22,633,304.28	20,200,000.00
20.10.2023	USD	CHF	253,343.89	231,794.71
20.10.2023	USD	CHF	699,363.78	622,514.89
20.10.2023	USD	CHF	23,236.70	21,213.27
20.10.2023	USD	CHF	2,908,722.21	2,631,230.11
20.10.2023	USD	CHF	3,551.14	3,249.08
20.10.2023	USD	CHF	73,504.79	66,413.86
20.10.2023	USD	CHF	2,073,188.34	1,873,189.93
20.10.2023	USD	CHF	283,181.51	255,863.27
20.10.2023	USD	CHF	138,137.08	125,928.66
20.10.2023	USD	CHF	7,601.28	6,803.08
20.10.2023	USD	CHF	65,885.59	60,281.43
20.10.2023	USD	CHF	17,628.66	15,718.08
20.10.2023	USD	CHF	344,056.31	315,892.20
20.10.2023	USD	CHF	79,665,808.92	72,065,690.75
20.10.2023	USD	CHF	11,858.57	10,577.74
20.10.2023	USD	CHF	1,612,955.86	1,483,179.04
20.10.2023	USD	CHF	254,355.86	226,406.22
20.10.2023	USD	CHF	784,877.51	709,161.16
20.10.2023	USD	CHF	23,182.09	21,316.88
20.10.2023	USD	CHF	13,903.99	12,521.25
20.10.2023	USD	CHF	65,519.62	58,320.06
20.10.2023	USD	CHF	706,429.76	646,341.55
20.10.2023	USD	CHF	1,855,463.31	1,651,577.58
20.10.2023	USD	CHF	1,851,643.63	1,694,144.67
20.10.2023	USD	CHF	3,678.39	3,323.54
20.10.2023	USD	CHF	30,919,278.24	27,969,579.10
20.10.2023	USD	CHF	14,268.31	13,025.84
20.10.2023	USD	CHF	21,105.31	18,862.47
20.10.2023	USD	DKK	7,163,128.28	50,000,000.00
20.10.2023	USD	EUR	41,933,591.55	39,921,545.65
20.10.2023	USD	EUR	642,330.30	610,536.03
20.10.2023	USD	EUR	12,079.59	11,500.14
20.10.2023	USD	EUR	66,283.35	62,074.40
20.10.2023	USD	EUR	935,576.94	885,211.92
20.10.2023	USD	EUR	12,359.39	11,629.02
20.10.2023	USD	EUR	103,288.98	96,799.99
20.10.2023	USD	EUR	25,656.19	23,908.81
20.10.2023	USD	EUR	909,337.28	845,792.86
20.10.2023	USD	EUR	24,846.08	23,292.36
20.10.2023	USD	EUR	142,323,614.06	135,494,682.08
20.10.2023	USD	EUR	48,894.60	45,686.28
20.10.2023	USD	EUR	22,040.58	20,949.61
20.10.2023	USD	EUR	2,020.58	1,906.97

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2023	USD	EUR	430,549.24	403,625.41
20.10.2023	USD	EUR	35,232.13	33,542.08
20.10.2023	USD	EUR	3,538,402.00	3,317,132.67
20.10.2023	USD	EUR	6,025.76	5,750.07
20.10.2023	USD	EUR	386,351.43	365,552.93
20.10.2023	USD	EUR	23,514.02	21,870.86
20.10.2023	USD	EUR	65,326.41	61,879.36
20.10.2023	USD	EUR	73,666,463.10	69,000,000.00
20.10.2023	USD	EUR	8,025.31	7,593.28
20.10.2023	USD	EUR	1,043,486.25	978,233.20
20.10.2023	USD	EUR	60,922.68	56,665.41
20.10.2023	USD	EUR	16,237.00	15,317.12
20.10.2023	USD	EUR	3,097,357.71	2,880,914.60
20.10.2023	USD	EUR	13,327,678.47	12,688,193.52
20.10.2023	USD	EUR	3,173,197.60	3,002,374.50
20.10.2023	USD	EUR	326,693.03	306,263.71
20.10.2023	USD	EUR	376,434.65	350,129.43
20.10.2023	USD	EUR	8,187.15	7,727.84
20.10.2023	USD	EUR	325,988.34	310,552.04
20.10.2023	USD	EUR	276,269.79	262,181.22
20.10.2023	USD	EUR	16,912,896.11	16,101,386.24
20.10.2023	USD	EUR	284,631.89	264,741.84
20.10.2023	USD	EUR	21,230.68	19,877.70
20.10.2023	USD	EUR	293,502.69	277,702.53
20.10.2023	USD	EUR	504,372.84	478,652.00
20.10.2023	USD	GBP	32,327,620.00	26,000,000.00
20.10.2023	USD	GBP	2,476,066.40	2,000,000.00
20.10.2023	USD	JPY	52,363,850.42	7,700,000,000.00
20.10.2023	USD	SEK	7,615,190.48	85,000,000.00
20.11.2023	AUD	USD	26,000,000.00	16,920,800.00
20.11.2023	CAD	USD	35,500,000.00	25,919,976.64
20.11.2023	CHF	USD	54,224.28	60,438.64
20.11.2023	CHF	USD	72,065,690.75	79,942,505.79
20.11.2023	CHF	USD	1,870.72	2,082.79
20.11.2023	CHF	USD	776,126.67	865,325.26
20.11.2023	CHF	USD	274,094.32	305,595.40
20.11.2023	CHF	USD	2,631,230.11	2,918,824.84
20.11.2023	CHF	USD	20,200,000.00	22,732,388.03
20.11.2023	CHF	USD	402,432.68	449,184.22
20.11.2023	CHF	USD	10,046,203.49	11,144,258.42
20.11.2023	CHF	USD	72,657.46	80,646.37
20.11.2023	CHF	USD	72,273.17	80,579.37
20.11.2023	CHF	USD	27,969,579.10	31,026,667.69
20.11.2023	CHF	USD	134,571.94	148,234.90
20.11.2023	CHF	USD	1,950,642.24	2,174,825.42
20.11.2023	CHF	USD	16,513.11	18,248.97
20.11.2023	DKK	USD	50,000,000.00	7,276,378.69
20.11.2023	EUR	USD	3,666,864.95	3,938,597.98
20.11.2023	EUR	USD	41,715.96	44,060.15
20.11.2023	EUR	USD	149,011.20	158,298.17
20.11.2023	EUR	USD	251,301.36	269,353.59

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.11.2023	EUR	USD	7,168.45	7,571.27
20.11.2023	EUR	USD	56,146.00	60,306.70
20.11.2023	EUR	USD	16,101,386.24	16,936,951.58
20.11.2023	EUR	USD	437,387.97	469,800.61
20.11.2023	EUR	USD	28,712.85	30,699.35
20.11.2023	EUR	USD	12,688,193.52	13,346,634.63
20.11.2023	EUR	USD	5,697.75	6,036.11
20.11.2023	EUR	USD	344,161.68	369,665.78
20.11.2023	EUR	USD	31,665.50	33,559.86
20.11.2023	EUR	USD	3,875.10	4,134.91
20.11.2023	EUR	USD	802,104.97	859,724.18
20.11.2023	EUR	USD	39,921,545.65	41,993,234.34
20.11.2023	EUR	USD	62,500,000.00	67,806,250.00
20.11.2023	EUR	USD	1,103,051.07	1,184,792.67
20.11.2023	EUR	USD	135,494,682.08	142,526,043.11
20.11.2023	GBP	USD	25,700,000.00	32,029,910.00
20.11.2023	JPY	USD	7,000,000,000.00	46,548,743.18
20.11.2023	SEK	USD	85,000,000.00	8,043,910.29
20.11.2023	USD	AUD	16,534,369.80	26,000,000.00
20.11.2023	USD	CAD	26,039,235.04	35,500,000.00
20.11.2023	USD	CHF	59,753.20	53,596.29
20.11.2023	USD	CHF	316,278.70	284,961.10
20.11.2023	USD	CHF	863,954.97	778,407.01
20.11.2023	USD	CHF	22,473,460.18	20,200,000.00
20.11.2023	USD	CHF	31,547.74	28,210.65
20.11.2023	USD	CHF	3,662.78	3,286.32
20.11.2023	USD	CHF	2,249,727.12	2,026,961.39
20.11.2023	USD	CHF	11,121,951.36	10,035,336.71
20.11.2023	USD	CHF	12,846.03	11,420.78
20.11.2023	USD	CHF	14,813.41	13,294.61
20.11.2023	USD	CHF	2,915,503.79	2,630,659.07
20.11.2023	USD	CHF	80,849.88	72,844.21
20.11.2023	USD	CHF	55,011.91	49,649.40
20.11.2023	USD	CHF	2,097.08	1,872.34
20.11.2023	USD	CHF	7,337.73	6,615.04
20.11.2023	USD	CHF	14,409.55	12,919.62
20.11.2023	USD	CHF	20,275.69	18,347.90
20.11.2023	USD	CHF	23,251.08	20,984.59
20.11.2023	USD	CHF	3,506.20	3,159.02
20.11.2023	USD	CHF	12,729.71	11,446.54
20.11.2023	USD	CHF	31,131,086.17	28,089,579.05
20.11.2023	USD	CHF	587,197.74	526,846.14
20.11.2023	USD	CHF	79,560,802.68	71,787,712.26
20.11.2023	USD	DKK	7,081,258.89	50,000,000.00
20.11.2023	USD	EUR	331,406.84	313,074.45
20.11.2023	USD	EUR	44,112.37	41,805.70
20.11.2023	USD	EUR	3,533,333.35	3,337,880.42
20.11.2023	USD	EUR	42,742,685.30	39,980,062.95
20.11.2023	USD	EUR	80,982.48	76,766.76
20.11.2023	USD	EUR	66,053,681.25	62,500,000.00
20.11.2023	USD	EUR	40,835.79	38,020.20

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.11.2023	USD	EUR	289,427.14	274,040.84
20.11.2023	USD	EUR	17,508.85	16,537.66
20.11.2023	USD	EUR	420,384.66	397,130.30
20.11.2023	USD	EUR	20,417.89	19,010.10
20.11.2023	USD	EUR	450,916.46	426,249.81
20.11.2023	USD	EUR	74,986.49	71,000.12
20.11.2023	USD	EUR	24,808.27	23,250.60
20.11.2023	USD	EUR	910,487.84	862,085.20
20.11.2023	USD	EUR	16,504,139.17	15,437,413.87
20.11.2023	USD	EUR	48,312.37	44,944.46
20.11.2023	USD	EUR	24,755.72	23,335.17
20.11.2023	USD	EUR	1,042,205.06	984,553.54
20.11.2023	USD	EUR	528,697.73	500,591.52
20.11.2023	USD	EUR	368,514.02	348,923.37
20.11.2023	USD	EUR	257,877.26	240,605.40
20.11.2023	USD	EUR	113,208.49	107,015.60
20.11.2023	USD	EUR	25,984.25	24,528.81
20.11.2023	USD	EUR	173,153.10	163,762.00
20.11.2023	USD	EUR	228,476.76	216,085.14
20.11.2023	USD	EUR	345,777.65	328,734.10
20.11.2023	USD	EUR	139,449,825.36	130,436,652.66
20.11.2023	USD	EUR	13,398,794.32	12,532,779.27
20.11.2023	USD	EUR	375,619.54	353,080.31
20.11.2023	USD	EUR	3,093,203.99	2,928,765.52
20.11.2023	USD	EUR	603,180.97	562,781.69
20.11.2023	USD	EUR	24,407.83	23,204.76
20.11.2023	USD	GBP	31,267,023.49	25,700,000.00
20.11.2023	USD	JPY	47,010,330.67	7,000,000,000.00
20.11.2023	USD	SEK	7,784,767.77	85,000,000.00
20.12.2023	AUD	USD	25,000,000.00	16,812,500.00
20.12.2023	CAD	USD	34,000,000.00	25,412,960.61
20.12.2023	CHF	USD	216,527.32	245,173.38
20.12.2023	CHF	USD	245,445.54	281,238.80
20.12.2023	CHF	USD	25,903.15	29,689.27
20.12.2023	CHF	USD	1,750,910.76	2,006,245.64
20.12.2023	CHF	USD	44,864.28	50,463.23
20.12.2023	CHF	USD	71,787,712.26	79,823,637.69
20.12.2023	CHF	USD	701,605.08	803,919.98
20.12.2023	CHF	USD	10,137.91	11,479.13
20.12.2023	CHF	USD	609,818.64	690,496.22
20.12.2023	CHF	USD	10,035,336.71	11,158,693.55
20.12.2023	CHF	USD	9,793.90	11,110.62
20.12.2023	CHF	USD	57,053.85	64,601.94
20.12.2023	CHF	USD	218,592.92	243,062.24
20.12.2023	CHF	USD	618,116.27	687,308.28
20.12.2023	CHF	USD	57,848.33	64,323.88
20.12.2023	CHF	USD	65,003.76	74,483.24
20.12.2023	CHF	USD	65,473.24	74,707.88
20.12.2023	CHF	USD	28,089,579.05	31,233,930.02
20.12.2023	CHF	USD	18,500,000.00	21,340,408.35
20.12.2023	CHF	USD	1,559,235.70	1,733,776.74

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2023	CHF	USD	119,609.28	136,566.78
20.12.2023	CHF	USD	2,630,659.07	2,925,135.37
20.12.2023	CHF	USD	1,548,819.37	1,753,724.55
20.12.2023	DKK	USD	50,000,000.00	7,353,914.49
20.12.2023	EUR	USD	399,223.94	431,688.83
20.12.2023	EUR	USD	130,436,652.66	139,634,393.22
20.12.2023	EUR	USD	30,816.76	33,519.24
20.12.2023	EUR	USD	1,052,475.40	1,138,062.70
20.12.2023	EUR	USD	2,019.08	2,189.74
20.12.2023	EUR	USD	148,539.67	160,205.23
20.12.2023	EUR	USD	348,312.93	372,874.22
20.12.2023	EUR	USD	39,980,062.95	42,799,257.09
20.12.2023	EUR	USD	4,036.82	4,417.49
20.12.2023	EUR	USD	23,956.80	25,855.98
20.12.2023	EUR	USD	928,753.11	1,010,302.28
20.12.2023	EUR	USD	101,788.35	111,398.70
20.12.2023	EUR	USD	328,094.13	356,902.44
20.12.2023	EUR	USD	291,174.40	316,740.97
20.12.2023	EUR	USD	12,532,779.27	13,416,528.20
20.12.2023	EUR	USD	15,437,413.87	16,525,983.11
20.12.2023	EUR	USD	329,602.79	356,406.09
20.12.2023	EUR	USD	2,914,297.83	3,119,799.54
20.12.2023	EUR	USD	22.22	24.33
20.12.2023	EUR	USD	3,417,060.56	3,694,935.92
20.12.2023	EUR	USD	5,953.74	6,476.51
20.12.2023	EUR	USD	64,000,000.00	70,156,800.00
20.12.2023	EUR	USD	47,108.40	51,313.06
20.12.2023	EUR	USD	2,830,806.40	3,079,365.36
20.12.2023	EUR	USD	20,627.30	22,244.58
20.12.2023	GBP	USD	25,000,000.00	31,962,500.00
20.12.2023	JPY	USD	7,000,000,000.00	49,452,490.29
20.12.2023	SEK	USD	85,000,000.00	8,308,895.41
20.12.2023	USD	AUD	16,282,062.50	25,000,000.00
20.12.2023	USD	CAD	24,832,771.37	34,000,000.00
20.12.2023	USD	CHF	20,882,850.15	18,500,000.00
20.12.2023	USD	CHF	1,988.55	1,735.55
20.12.2023	USD	CHF	23,590.89	20,675.76
20.12.2023	USD	CHF	34,247.88	29,989.50
20.12.2023	USD	CHF	86,922,270.36	76,135,216.61
20.12.2023	USD	CHF	80,620.02	70,399.01
20.12.2023	USD	CHF	4,423.94	3,907.22
20.12.2023	USD	CHF	29,400.57	25,867.80
20.12.2023	USD	CHF	7,746.04	6,816.28
20.12.2023	USD	CHF	5,952.58	5,230.65
20.12.2023	USD	CHF	12,234,161.99	10,715,902.49
20.12.2023	USD	CHF	5,935.51	5,168.46
20.12.2023	USD	CHF	11,428.44	10,042.40
20.12.2023	USD	CHF	116,044.32	102,115.52
20.12.2023	USD	CHF	2,222.02	1,958.78
20.12.2023	USD	CHF	11,418.43	9,962.75
20.12.2023	USD	CHF	5,770.57	5,099.97

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2023	USD	CHF	2,008.24	1,758.96
20.12.2023	USD	CHF	36,386.93	31,758.88
20.12.2023	USD	CHF	3,737.84	3,323.28
20.12.2023	USD	CHF	3,128,400.50	2,740,166.00
20.12.2023	USD	CHF	28,920.68	25,494.45
20.12.2023	USD	CHF	34,430,908.31	30,158,032.59
20.12.2023	USD	CHF	398,834.69	347,293.28
20.12.2023	USD	CHF	11,565.87	10,130.20
20.12.2023	USD	DKK	7,286,660.85	50,000,000.00
20.12.2023	USD	EUR	17,507,731.12	16,216,868.40
20.12.2023	USD	EUR	29,123.43	27,206.34
20.12.2023	USD	EUR	45,301,410.26	41,961,291.46
20.12.2023	USD	EUR	69,510,771.20	64,000,000.00
20.12.2023	USD	EUR	38,464.31	35,124.50
20.12.2023	USD	EUR	484,065.48	440,530.09
20.12.2023	USD	EUR	31,672.50	29,183.85
20.12.2023	USD	EUR	294,865.43	269,439.75
20.12.2023	USD	EUR	51,920.11	48,301.60
20.12.2023	USD	EUR	12,999.66	11,906.90
20.12.2023	USD	EUR	1,395.05	1,269.58
20.12.2023	USD	EUR	8,686.58	7,975.16
20.12.2023	USD	EUR	482,841.57	446,550.42
20.12.2023	USD	EUR	148,731,414.51	137,765,296.88
20.12.2023	USD	EUR	14,200,579.55	13,153,556.46
20.12.2023	USD	EUR	361,656.53	337,849.93
20.12.2023	USD	EUR	466,391.51	430,062.02
20.12.2023	USD	EUR	35,389.82	32,316.96
20.12.2023	USD	EUR	180,835.08	168,231.98
20.12.2023	USD	EUR	21,797.28	19,904.10
20.12.2023	USD	EUR	110,095.58	101,213.58
20.12.2023	USD	EUR	117,140.51	107,499.42
20.12.2023	USD	GBP	31,160,692.50	25,000,000.00
20.12.2023	USD	JPY	46,764,085.61	7,000,000,000.00
20.12.2023	USD	SEK	8,052,339.52	85,000,000.00
22.01.2024	AUD	USD	24,000,000.00	15,736,800.00
22.01.2024	CAD	USD	34,000,000.00	25,143,651.60
22.01.2024	CHF	USD	16,500,000.00	19,088,385.01
22.01.2024	CHF	USD	2,150,104.52	2,493,134.96
22.01.2024	CHF	USD	243,842.19	286,515.86
22.01.2024	CHF	USD	1,200,000.00	1,411,227.11
22.01.2024	CHF	USD	15,822.75	18,432.41
22.01.2024	CHF	USD	302,653.30	350,939.00
22.01.2024	CHF	USD	2,500,000.00	2,892,858.25
22.01.2024	CHF	USD	30,158,032.59	34,561,713.29
22.01.2024	CHF	USD	800,000.00	943,199.58
22.01.2024	CHF	USD	2,740,166.00	3,140,285.47
22.01.2024	CHF	USD	10,715,902.49	12,280,640.27
22.01.2024	CHF	USD	856,643.97	993,314.05
22.01.2024	CHF	USD	77,996.60	90,440.28
22.01.2024	CHF	USD	10,807.68	12,590.20
22.01.2024	CHF	USD	76,135,216.61	87,252,493.01

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.01.2024	CHF	USD	25,208.91	29,653.01
22.01.2024	DKK	USD	40,000,000.00	5,830,113.41
22.01.2024	EUR	USD	3,500,000.00	3,822,008.05
22.01.2024	EUR	USD	49,780.40	54,491.87
22.01.2024	EUR	USD	43,276.45	47,664.47
22.01.2024	EUR	USD	2,124.42	2,318.56
22.01.2024	EUR	USD	64,000,000.00	69,577,600.00
22.01.2024	EUR	USD	381,755.58	420,463.69
22.01.2024	EUR	USD	12,398.20	13,600.52
22.01.2024	EUR	USD	16,216,868.40	17,536,272.81
22.01.2024	EUR	USD	137,765,296.88	148,973,881.43
22.01.2024	EUR	USD	40,132.94	44,596.37
22.01.2024	EUR	USD	64,925.53	70,207.87
22.01.2024	EUR	USD	96,129.42	105,086.28
22.01.2024	EUR	USD	41,961,291.46	45,375,262.13
22.01.2024	EUR	USD	467,682.35	515,103.00
22.01.2024	EUR	USD	1,174,383.15	1,293,459.73
22.01.2024	EUR	USD	13,153,556.46	14,223,729.81
22.01.2024	EUR	USD	151,028.80	166,528.13
22.01.2024	EUR	USD	3,970,578.39	4,373,175.19
22.01.2024	GBP	USD	24,000,000.00	30,427,200.00
22.01.2024	JPY	USD	7,250,000,000.00	49,075,684.86
22.01.2024	SEK	USD	70,000,000.00	6,684,932.45
22.01.2024	USD	AUD	16,156,080.00	24,000,000.00
22.01.2024	USD	CAD	25,422,140.25	34,000,000.00
22.01.2024	USD	CHF	600.35	507.94
22.01.2024	USD	CHF	3,312,367.89	2,818,162.60
22.01.2024	USD	CHF	36,478,265.75	31,035,708.50
22.01.2024	USD	CHF	8,279.06	7,149.84
22.01.2024	USD	CHF	91,359,749.65	77,728,875.00
22.01.2024	USD	CHF	24,307,814.72	21,000,000.00
22.01.2024	USD	CHF	12,249.29	10,422.55
22.01.2024	USD	CHF	10,313,941.63	8,775,101.54
22.01.2024	USD	CHF	9,336.61	8,147.36
22.01.2024	USD	CHF	112,772.08	95,954.38
22.01.2024	USD	CHF	25,040.81	21,456.72
22.01.2024	USD	CHF	48,328.40	41,488.00
22.01.2024	USD	CHF	313,429.89	267,803.90
22.01.2024	USD	CHF	113,055.37	96,597.90
22.01.2024	USD	CHF	14,638.81	12,459.09
22.01.2024	USD	CHF	295,593.60	253,285.29
22.01.2024	USD	CHF	2,631,779.00	2,259,277.00
22.01.2024	USD	DKK	5,893,793.31	40,000,000.00
22.01.2024	USD	EUR	70,071.16	63,367.80
22.01.2024	USD	EUR	105,081.47	96,129.42
22.01.2024	USD	EUR	42,140,660.88	38,424,966.61
22.01.2024	USD	EUR	591,020.27	541,175.32
22.01.2024	USD	EUR	14,844,176.71	13,535,312.04
22.01.2024	USD	EUR	767,702.35	697,058.91
22.01.2024	USD	EUR	1,375.77	1,247.78
22.01.2024	USD	EUR	238,867.52	217,520.10

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.01.2024	USD	EUR	9,273.82	8,497.68
22.01.2024	USD	EUR	74,096,835.75	67,500,000.00
22.01.2024	USD	EUR	167,736.49	152,869.20
22.01.2024	USD	EUR	156,226.83	142,725.69
22.01.2024	USD	EUR	126,368.55	114,836.13
22.01.2024	USD	EUR	18,573,953.87	16,936,221.27
22.01.2024	USD	EUR	9,227.04	8,387.72
22.01.2024	USD	EUR	153,237,438.76	139,725,940.33
22.01.2024	USD	EUR	43,712.31	40,425.33
22.01.2024	USD	EUR	53,819.13	49,772.16
22.01.2024	USD	EUR	5,046,350.93	4,666,886.40
22.01.2024	USD	EUR	8,151.78	7,393.40
22.01.2024	USD	EUR	47,384.73	43,821.60
22.01.2024	USD	EUR	30,795.28	28,065.75
22.01.2024	USD	EUR	53,382.63	48,588.19
22.01.2024	USD	GBP	30,690,624.00	24,000,000.00
22.01.2024	USD	JPY	3,106,496.07	450,000,000.00
22.01.2024	USD	JPY	48,301,787.29	6,800,000,000.00
22.01.2024	USD	SEK	6,851,761.66	70,000,000.00
20.02.2024	CAD	USD	34,000,000.00	25,211,330.27
20.02.2024	CHF	USD	2,243,954.03	2,604,010.57
20.02.2024	CHF	USD	187,621.50	214,748.53
20.02.2024	CHF	USD	31,035,708.50	36,595,691.98
20.02.2024	CHF	USD	257,831.67	299,202.38
20.02.2024	CHF	USD	1,658,771.21	1,898,602.70
20.02.2024	CHF	USD	28,804.48	33,147.08
20.02.2024	CHF	USD	36,780.60	42,518.47
20.02.2024	CHF	USD	667,061.77	763,508.12
20.02.2024	CHF	USD	84,361.20	97,897.49
20.02.2024	CHF	USD	3,777.18	4,320.23
20.02.2024	CHF	USD	85,308.00	99,008.84
20.02.2024	CHF	USD	100,344.63	115,870.06
20.02.2024	CHF	USD	50,487.27	58,614.80
20.02.2024	CHF	USD	171,332.04	197,103.30
20.02.2024	CHF	USD	2,818,162.60	3,323,030.65
20.02.2024	CHF	USD	60,935.60	69,745.90
20.02.2024	CHF	USD	64,766.10	74,130.23
20.02.2024	CHF	USD	8,477.76	9,752.96
20.02.2024	CHF	USD	77,728,875.00	91,653,843.43
20.02.2024	CHF	USD	49,931.44	57,674.87
20.02.2024	CHF	USD	8,775,101.54	10,347,142.97
20.02.2024	CHF	USD	10,385.60	12,058.05
20.02.2024	CHF	USD	926,567.35	1,075,240.91
20.02.2024	CHF	USD	64,169.77	74,609.07
20.02.2024	EUR	USD	883,729.32	961,051.22
20.02.2024	EUR	USD	475,560.31	511,909.76
20.02.2024	EUR	USD	21,252.89	23,170.43
20.02.2024	EUR	USD	1,041,600.69	1,119,580.13
20.02.2024	EUR	USD	19,047.87	20,766.46
20.02.2024	EUR	USD	364,581.55	396,480.61
20.02.2024	EUR	USD	141,677.25	153,468.34

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.02.2024	EUR	USD	13,535,312.04	14,863,329.18
20.02.2024	EUR	USD	31,084.62	33,536.42
20.02.2024	EUR	USD	498,062.70	535,350.16
20.02.2024	EUR	USD	15,395.31	16,572.05
20.02.2024	EUR	USD	16,936,221.27	18,597,918.62
20.02.2024	EUR	USD	23,299.98	25,262.65
20.02.2024	EUR	USD	16,277.04	17,495.62
20.02.2024	EUR	USD	4,013,153.13	4,319,898.49
20.02.2024	EUR	USD	38,424,966.61	42,195,032.21
20.02.2024	EUR	USD	3,028,233.33	3,293,188.61
20.02.2024	EUR	USD	203,125.47	218,651.37
20.02.2024	EUR	USD	21,164.30	23,073.85
20.02.2024	EUR	USD	1,041,374.50	1,120,971.96
20.02.2024	EUR	USD	393,536.16	423,616.10
20.02.2024	EUR	USD	209,550.07	226,507.91
20.02.2024	EUR	USD	29,445.12	31,986.97
20.02.2024	EUR	USD	139,725,940.33	153,435,150.97
20.02.2024	EUR	USD	310,316.36	337,467.49
20.02.2024	USD	AUD	15,749,685.60	24,000,000.00
20.02.2024	USD	CAD	25,152,635.81	34,000,000.00
20.02.2024	USD	CHF	158,478.30	137,763.60
20.02.2024	USD	CHF	3,343,630.15	2,963,459.40
20.02.2024	USD	CHF	92,384,156.22	81,880,077.66
20.02.2024	USD	CHF	2,136,533.15	1,870,000.00
20.02.2024	USD	CHF	6,309.07	5,406.87
20.02.2024	USD	CHF	4,949.01	4,332.96
20.02.2024	USD	CHF	10,444,923.06	9,257,335.31
20.02.2024	USD	CHF	6,361.86	5,395.56
20.02.2024	USD	CHF	36,469,534.01	32,322,947.99
20.02.2024	USD	CHF	16,548.61	14,331.92
20.02.2024	USD	CHF	344,472.75	296,721.94
20.02.2024	USD	CHF	198,721.64	173,750.28
20.02.2024	USD	CHF	19,144,811.70	16,500,000.00
20.02.2024	USD	CHF	14,835.05	12,895.96
20.02.2024	USD	CHF	21,193.60	18,455.39
20.02.2024	USD	CHF	29,290.07	24,841.20
20.02.2024	USD	CHF	2,076.98	1,800.80
20.02.2024	USD	DKK	5,838,463.83	40,000,000.00
20.02.2024	USD	EUR	33,200.34	30,454.14
20.02.2024	USD	EUR	347,092.65	320,035.27
20.02.2024	USD	EUR	69,654,291.20	64,000,000.00
20.02.2024	USD	EUR	79,088.11	72,728.38
20.02.2024	USD	EUR	1,913,871.13	1,756,594.45
20.02.2024	USD	EUR	7,126.74	6,619.83
20.02.2024	USD	EUR	20,924.01	19,358.40
20.02.2024	USD	EUR	176,890.09	164,577.24
20.02.2024	USD	EUR	91,077.38	83,859.20
20.02.2024	USD	EUR	156,894.98	143,917.24
20.02.2024	USD	EUR	18,823,322.52	17,562,346.07
20.02.2024	USD	EUR	157,304,348.15	146,766,512.55
20.02.2024	USD	EUR	676,861.21	623,103.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.02.2024	USD	EUR	15,240,788.24	14,219,806.16
20.02.2024	USD	EUR	88,173.89	81,327.35
20.02.2024	USD	EUR	1,049,307.99	955,597.34
20.02.2024	USD	EUR	55,092.99	51,067.59
20.02.2024	USD	EUR	40,340,278.33	37,637,878.64
20.02.2024	USD	EUR	192,593.92	176,767.08
20.02.2024	USD	EUR	205,103.01	190,441.84
20.02.2024	USD	EUR	46,105.30	42,306.40
20.02.2024	USD	EUR	85,738.61	79,154.90
20.02.2024	USD	EUR	2,813,073.14	2,610,000.00
20.02.2024	USD	EUR	23,072.79	21,164.30
20.02.2024	USD	EUR	386,030.32	356,059.05
20.02.2024	USD	EUR	46,373.26	42,231.80
20.02.2024	USD	GBP	30,431,390.40	24,000,000.00
20.02.2024	USD	GBP	2,021,102.88	1,600,000.00
20.02.2024	USD	JPY	2,504,650.46	373,870,000.00
20.02.2024	USD	JPY	49,294,259.19	7,250,000,000.00
20.02.2024	USD	SEK	6,692,212.18	70,000,000.00
19.03.2024	JPY	USD	120,000,000.00	801,944.66
19.03.2024	JPY	USD	120,000,000.00	816,582.17
19.03.2024	USD	JPY	51,075,730.57	7,623,870,000.00
20.03.2024	AUD	USD	24,000,000.00	15,752,832.00
20.03.2024	CAD	USD	34,000,000.00	25,127,856.45
20.03.2024	CHF	USD	16,788.06	19,132.78
20.03.2024	CHF	USD	2,963,459.40	3,354,378.69
20.03.2024	CHF	USD	18,400,000.00	20,844,921.71
20.03.2024	CHF	USD	94,126.12	107,019.87
20.03.2024	CHF	USD	9,257,335.31	10,478,499.66
20.03.2024	CHF	USD	18,037.13	20,418.08
20.03.2024	CHF	USD	21,289.70	24,095.91
20.03.2024	CHF	USD	59,573.22	67,909.06
20.03.2024	CHF	USD	22,568.76	25,684.26
20.03.2024	CHF	USD	47,301.66	53,908.10
20.03.2024	CHF	USD	128,778.15	146,116.31
20.03.2024	CHF	USD	81,880,077.66	92,681,137.41
20.03.2024	CHF	USD	32,322,947.99	36,586,770.19
20.03.2024	CHF	USD	19,782.64	22,511.48
20.03.2024	CHF	USD	299,042.67	339,616.67
20.03.2024	DKK	USD	40,000,000.00	5,846,038.72
20.03.2024	EUR	USD	14,219,806.16	15,260,624.87
20.03.2024	EUR	USD	13,387.07	14,369.48
20.03.2024	EUR	USD	98,200.80	106,348.03
20.03.2024	EUR	USD	13,162.98	14,257.15
20.03.2024	EUR	USD	37,637,878.64	40,392,783.17
20.03.2024	EUR	USD	252,620.50	274,731.11
20.03.2024	EUR	USD	106,201.44	115,324.67
20.03.2024	EUR	USD	2,179.06	2,362.16
20.03.2024	EUR	USD	64,932,000.00	70,759,134.04
20.03.2024	EUR	USD	2,193.83	2,376.19
20.03.2024	EUR	USD	900,000.00	977,401.53
20.03.2024	EUR	USD	39,093.30	42,392.19

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2024	EUR	USD	38,973.00	42,025.56
20.03.2024	EUR	USD	17,562,346.07	18,847,821.99
20.03.2024	EUR	USD	64,761.50	69,778.90
20.03.2024	EUR	USD	11,062.65	11,982.23
20.03.2024	EUR	USD	146,766,512.55	157,509,087.44
20.03.2024	EUR	USD	11,749.72	12,778.11
20.03.2024	EUR	USD	800,000.00	872,302.88
20.03.2024	GBP	USD	23,080,000.00	29,434,616.40
20.03.2024	GBP	USD	1,500,000.00	1,895,270.70
20.03.2024	GBP	USD	1,020,000.00	1,285,011.50
20.03.2024	SEK	USD	70,000,000.00	6,774,379.30
20.03.2024	USD	AUD	15,651,528.00	24,000,000.00
20.03.2024	USD	CAD	25,219,045.96	34,000,000.00
20.03.2024	USD	CHF	36,884,871.06	32,414,424.69
20.03.2024	USD	CHF	12,574.75	11,110.80
20.03.2024	USD	CHF	34,338.61	30,033.92
20.03.2024	USD	CHF	90,091,720.23	79,172,603.74
20.03.2024	USD	CHF	25,552.64	22,440.84
20.03.2024	USD	CHF	10,534,063.85	9,257,335.31
20.03.2024	USD	CHF	2,878,165.40	2,542,657.66
20.03.2024	USD	CHF	3,372,165.91	2,963,459.40
20.03.2024	USD	CHF	223,992.31	197,240.91
20.03.2024	USD	CHF	153,476.11	134,865.60
20.03.2024	USD	CHF	122,445.40	107,534.00
20.03.2024	USD	CHF	8,503.07	7,461.36
20.03.2024	USD	CHF	61,235.77	53,747.25
20.03.2024	USD	CHF	73,341.01	64,356.00
20.03.2024	USD	CHF	6,393.17	5,611.35
20.03.2024	USD	CHF	20,949,380.38	18,400,000.00
20.03.2024	USD	CHF	169,835.35	149,254.70
20.03.2024	USD	CHF	9,867.97	8,630.92
20.03.2024	USD	CHF	9,497.48	8,340.02
20.03.2024	USD	DKK	5,782,988.86	40,000,000.00
20.03.2024	USD	EUR	71,861,179.41	66,632,000.00
20.03.2024	USD	EUR	15,563,577.84	14,219,806.16
20.03.2024	USD	EUR	8,546.51	7,818.42
20.03.2024	USD	EUR	824,694.90	754,451.68
20.03.2024	USD	EUR	67,905.42	61,943.09
20.03.2024	USD	EUR	69,741.84	63,862.35
20.03.2024	USD	EUR	18,953.46	17,372.32
20.03.2024	USD	EUR	154,572,579.48	141,226,660.10
20.03.2024	USD	EUR	41,194,658.17	37,637,878.64
20.03.2024	USD	EUR	2,094,033.69	1,950,960.04
20.03.2024	USD	EUR	19,293,334.09	17,627,532.29
20.03.2024	USD	EUR	70,895.41	65,467.20
20.03.2024	USD	EUR	118,401.14	109,424.50
20.03.2024	USD	EUR	372,724.70	340,971.71
20.03.2024	USD	EUR	1,317,260.31	1,222,600.47
20.03.2024	USD	EUR	19,910.63	18,336.36
20.03.2024	USD	EUR	55,810.40	51,486.80
20.03.2024	USD	EUR	287,764.97	265,692.56

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2024	USD	EUR	157,539.02	145,455.32
20.03.2024	USD	EUR	1,115,595.91	1,025,858.90
20.03.2024	USD	EUR	28,829.84	26,550.36
20.03.2024	USD	GBP	32,241,786.88	25,600,000.00
20.03.2024	USD	SEK	6,697,751.06	70,000,000.00
22.04.2024	AUD	USD	24,000,000.00	15,417,600.00
22.04.2024	CAD	USD	1,000,000.00	737,104.47
22.04.2024	CAD	USD	33,000,000.00	23,903,596.36
22.04.2024	CHF	USD	27,243.97	30,242.88
22.04.2024	CHF	USD	19,347.30	21,530.64
22.04.2024	CHF	USD	32,414,424.69	37,021,363.12
22.04.2024	CHF	USD	1,440,000.00	1,594,356.16
22.04.2024	CHF	USD	20,068.62	22,204.74
22.04.2024	CHF	USD	34,287.30	37,952.40
22.04.2024	CHF	USD	15,560,000.00	17,078,257.05
22.04.2024	CHF	USD	40,655.44	45,399.25
22.04.2024	CHF	USD	44,689.92	50,323.65
22.04.2024	CHF	USD	26,920.25	29,761.62
22.04.2024	CHF	USD	137,415.00	152,242.00
22.04.2024	CHF	USD	2,963,459.40	3,384,644.57
22.04.2024	CHF	USD	497.96	565.76
22.04.2024	CHF	USD	1,824.42	2,025.25
22.04.2024	CHF	USD	9,257,335.31	10,573,045.03
22.04.2024	CHF	USD	79,172,603.74	90,425,103.64
22.04.2024	CHF	USD	116,219.00	128,485.65
22.04.2024	CHF	USD	125,693.92	139,656.96
22.04.2024	DKK	USD	40,000,000.00	5,702,067.00
22.04.2024	EUR	USD	2,208.79	2,378.92
22.04.2024	EUR	USD	10,754.35	11,674.76
22.04.2024	EUR	USD	33,068.70	35,797.69
22.04.2024	EUR	USD	30,009.02	32,320.46
22.04.2024	EUR	USD	17,627,532.29	19,321,890.69
22.04.2024	EUR	USD	3,000,000.00	3,249,844.80
22.04.2024	EUR	USD	141,226,660.10	154,801,366.67
22.04.2024	EUR	USD	6,546.30	7,089.15
22.04.2024	EUR	USD	1,462,591.60	1,582,560.68
22.04.2024	EUR	USD	133,340.40	145,420.37
22.04.2024	EUR	USD	62,650,000.00	66,659,600.00
22.04.2024	EUR	USD	14,219,806.16	15,586,613.93
22.04.2024	EUR	USD	3,000,000.00	3,256,855.50
22.04.2024	EUR	USD	37,637,878.64	41,255,631.53
22.04.2024	EUR	USD	12,726.00	13,706.22
22.04.2024	EUR	USD	65,112.50	70,485.91
22.04.2024	EUR	USD	22,011.20	23,923.42
22.04.2024	EUR	USD	850,000.00	923,283.69
22.04.2024	GBP	USD	22,080,000.00	27,540,384.00
22.04.2024	GBP	USD	1,000,000.00	1,262,994.70
22.04.2024	JPY	USD	250,000,000.00	1,648,940.56
22.04.2024	JPY	USD	7,050,000,000.00	45,613,354.04
22.04.2024	SEK	USD	70,000,000.00	6,396,783.33
22.04.2024	USD	AUD	15,765,772.80	24,000,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.04.2024	USD	CAD	25,138,303.18	34,000,000.00
22.04.2024	USD	CHF	3,163,679.73	2,880,913.20
22.04.2024	USD	CHF	1,792,322.49	1,619,365.16
22.04.2024	USD	CHF	180,252.87	160,080.77
22.04.2024	USD	CHF	2,053.68	1,848.44
22.04.2024	USD	CHF	2,089.34	1,871.78
22.04.2024	USD	CHF	9,997,575.66	9,103,792.40
22.04.2024	USD	CHF	2,079.36	1,862.17
22.04.2024	USD	CHF	68,298.57	62,204.36
22.04.2024	USD	CHF	12,048.67	10,700.30
22.04.2024	USD	CHF	84,887,593.03	77,300,424.85
22.04.2024	USD	CHF	19,322,702.89	17,000,000.00
22.04.2024	USD	CHF	34,352,568.14	31,281,448.55
22.04.2024	USD	CHF	33,156.05	29,992.00
22.04.2024	USD	CHF	2,340.97	2,115.07
22.04.2024	USD	CHF	537,360.83	472,985.00
22.04.2024	USD	CHF	4,059.60	3,664.40
22.04.2024	USD	CHF	986,421.63	888,648.50
22.04.2024	USD	CHF	79,675.53	70,759.04
22.04.2024	USD	CHF	73,466.29	65,816.32
22.04.2024	USD	CHF	28,378.28	25,655.98
22.04.2024	USD	CHF	207,891.54	187,830.21
22.04.2024	USD	CHF	19,291.98	16,985.43
22.04.2024	USD	CHF	114,230.43	103,110.21
22.04.2024	USD	CHF	91,628.31	82,546.20
22.04.2024	USD	CHF	31,231.67	28,065.90
22.04.2024	USD	DKK	5,855,090.52	40,000,000.00
22.04.2024	USD	EUR	420,952.36	389,059.23
22.04.2024	USD	EUR	72,009,333.00	66,000,000.00
22.04.2024	USD	EUR	2,360.49	2,177.54
22.04.2024	USD	EUR	187,052.93	173,900.00
22.04.2024	USD	EUR	121,411.98	111,380.50
22.04.2024	USD	EUR	299,008.70	276,354.54
22.04.2024	USD	EUR	1,753,607.78	1,619,400.00
22.04.2024	USD	EUR	80,554.17	73,493.64
22.04.2024	USD	EUR	46,381.64	42,825.22
22.04.2024	USD	EUR	18,176.06	16,785.00
22.04.2024	USD	EUR	4,719.40	4,340.90
22.04.2024	USD	EUR	318,296.45	297,259.40
22.04.2024	USD	EUR	143,335,236.66	134,852,983.97
22.04.2024	USD	EUR	821,913.09	756,509.10
22.04.2024	USD	EUR	3,329,259.02	3,077,020.28
22.04.2024	USD	EUR	395,541.55	365,978.54
22.04.2024	USD	EUR	95,376.08	88,559.23
22.04.2024	USD	EUR	37,482,314.28	35,264,196.33
22.04.2024	USD	EUR	1,280,861.45	1,189,314.00
22.04.2024	USD	EUR	2,709,475.83	2,493,868.43
22.04.2024	USD	EUR	492,652.22	453,833.57
22.04.2024	USD	EUR	13,569,899.34	12,766,863.62
22.04.2024	USD	EUR	797,953.65	737,497.31
22.04.2024	USD	EUR	5,652.36	5,200.80

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.04.2024	USD	EUR	18,372,206.61	17,284,981.29
22.04.2024	USD	EUR	47,583.13	43,412.49
22.04.2024	USD	EUR	2,360.49	2,177.54
22.04.2024	USD	EUR	3,775,688.70	3,500,000.00
22.04.2024	USD	EUR	23,271.88	21,508.70
22.04.2024	USD	EUR	85,910.50	79,364.88
22.04.2024	USD	GBP	29,438,563.08	23,080,000.00
22.04.2024	USD	JPY	49,345,216.02	7,300,000,000.00
22.04.2024	USD	SEK	6,782,836.17	70,000,000.00

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

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

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

4 Divergences in the totals may be attributed to rounding differences

LGT Sustainable Short Duration Corporate Bond Fund Hedged UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (EUR) B	4,189,439	5,225,011	7,089,072
Units outstanding at the end of the period (EUR) B	4,481	5,630	7,406
Net asset value per unit at the end of the period (EUR) B	934.86	928.13	957.15
Net asset value per unit at the beginning of the period (EUR) B	928.13	957.15	1,031.54
Percent change in asset value vs previous year (EUR) B	0.73%	-3.03%	-7.21%
Net asset value (CHF) B	3,190,980	4,509,701	6,590,828
Units outstanding at the end of the period (CHF) B	3,724	5,170	7,240
Net asset value per unit at the end of the period (CHF) B	856.97	872.26	910.34
Net asset value per unit at the beginning of the period (CHF) B	872.26	910.34	985.07
Percent change in asset value vs previous year (CHF) B	-1.75%	-4.18%	-7.59%
Net asset value (USD) B	3,552,126	4,028,023	5,183,653
Units outstanding at the end of the period (USD) B	3,233	3,760	4,819
Net asset value per unit at the end of the period (USD) B	1,098.62	1,071.30	1,075.78
Net asset value per unit at the beginning of the period (USD) B	1,071.30	1,075.78	1,148.78
Percent change in asset value vs previous year (USD) B	2.55%	-0.42%	-6.35%
Net asset value (EUR) I1	8,161,226	18,937,141	12,072,270
Units outstanding at the end of the period (EUR) I1	8,441	19,790	12,290
Net asset value per unit at the end of the period (EUR) I1	966.86	956.91	982.30
Net asset value per unit at the beginning of the period (EUR) I1	956.91	982.30	1,053.26
Percent change in asset value vs previous year (EUR) I1	1.04%	-2.58%	-6.74%
Net asset value (CHF) I1	5,430,604	6,120,208	15,487,034
Units outstanding at the end of the period (CHF) I1	6,098	6,770	16,481
Net asset value per unit at the end of the period (CHF) I1	890.55	904.02	939.69
Net asset value per unit at the beginning of the period (CHF) I1	904.02	939.69	1,011.97
Percent change in asset value vs previous year (CHF) I1	-1.49%	-3.80%	-7.14%
Net asset value (CHF) I2	522,130,540	552,066,264	570,945,926
Units outstanding at the end of the period (CHF) I2	557,144	582,370	582,370
Net asset value per unit at the end of the period (CHF) I2	937.16	947.96	980.38
Net asset value per unit at the beginning of the period (CHF) I2	947.96	980.38	1,050.23
Percent change in asset value vs previous year (CHF) I2	-1.14%	-3.31%	-6.65%
Net asset value (EUR) C	n.a.	1,380,185	1,416,798
Units outstanding at the end of the period (EUR) C	n.a.	1,505	1,505
Net asset value per unit at the end of the period (EUR) C	n.a.	917.07	941.39
Net asset value per unit at the beginning of the period (EUR) C	917.07 ³	941.39	1,009.39
Percent change in asset value vs previous year (EUR) C	n.a. ³	-2.58%	-6.74%

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (CHF) C	8,806,960	10,528,631	31,424,084
Units outstanding at the end of the period (CHF) C	10,279	12,110	34,783
Net asset value per unit at the end of the period (CHF) C	856.82	869.42	903.42
Net asset value per unit at the beginning of the period (CHF) C	869.42	903.42	972.98
Percent change in asset value vs previous year (CHF) C	-1.45%	-3.76%	-7.15%
Net asset value (EUR) IM	n.a.	114,794	321,118
Units outstanding at the end of the period (EUR) IM	n.a.	114	312
Net asset value per unit at the end of the period (EUR) IM	n.a.	1,006.96	1,029.22
Net asset value per unit at the beginning of the period (EUR) IM	1,006.96 ⁴	1,029.22	1,098.28
Percent change in asset value vs previous year (EUR) IM	n.a. ⁴	-2.16%	-6.29%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	0.73%	1.21% ²	n.a.
Cumulative performance of benchmark in percent ¹	2.55%	4.43% ²	n.a.

¹ Bloomberg Global Aggregate Corporate 1-5 Years ex banking ex tobacco Index

² Benchmark comparison since 30 December 2022

³ Closing 15.06.2023

⁴ Closing 10.07.2023

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 (EUR) B	2.38%	-8.84%	-2.39%
Percent change in asset value vs previous year (CHF) B	0.11%	-9.46%	-2.79%
Percent change in asset value vs previous year (USD) B	4.57%	-6.82%	-1.55%
Percent change in asset value vs previous year (EUR) I1	2.71%	-8.38%	-1.87%
Percent change in asset value vs previous year (CHF) I1	0.41%	-9.05%	-2.28%
Percent change in asset value vs previous year (CHF) I2	0.77%	-8.56%	-1.76%
Percent change in asset value vs previous year (CHF) C	0.43%	-9.04%	-2.31%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	2.38% ²	n.a.	n.a.
Cumulative performance of benchmark in percent ¹	4.80% ²	n.a.	n.a.

¹ Bloomberg Global Aggregate Corporate 1-5 Years ex banking ex tobacco Index

² Benchmark comparison since 30 December 2022

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	EUR
Bank balance	
Current account balance	12,634,827.70
Transferable securities	
Bonds, convertible bonds, warrant bonds	562,258,622.89
Derivative financial instruments	-12,973,076.07
Other assets	4,612,121.82
Total assets	566,532,496.34
Liabilities	-653,239.69
Net assets	565,879,256.65

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	EUR
Earnings from cash in banks	407,536.10
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	10,833,944.80
Other earnings	32,668.80
Buying into current earnings with the issue of units	33,438.36
Total earnings	11,307,588.06

	30.04.2024
Expenses	EUR
Ongoing remuneration as specified by internal regulations	518,596.63
thereof management fees	360,844.65
thereof depositary fees	48,422.37
thereof other remuneration as specified by internal regulations	109,329.61
Hedge costs	9,667.48
Other expenses	113,406.88
Adjustment of current earnings with the redemption of units	422,289.26
Total expenses	1,063,960.25

Net earnings	10,243,627.81
Capital gains and capital losses realized	-34,969,362.71
Profit or loss realized	-24,725,734.90
Capital gains and capital losses not realized	19,624,481.77
Net profit / loss	-5,101,253.13

Distribution of profit

	30.04.2024
	EUR
Net earnings of the period	10,243,627.81
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	0.00
Net earnings available for distribution	10,243,627.81
Net earnings provided for distribution to investors	0.00
Net earnings retained for reinvestment	10,243,627.81
Balance carried forward into new year (Net earnings)	0.00
Realized capital gains of the period	-34,969,362.71
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	-34,969,362.71
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-34,969,362.71
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

	30.04.2024
	EUR
Net assets at the beginning of the period under review	612,761,412.47
Distributions	0.00
Balance from unit movements	-41,780,902.69
Net profit / loss	-5,101,253.13
Net assets at the end of the period under review	565,879,256.65

Changes in the number of units outstanding

	30.04.2024
	Number
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) B	
Number of units outstanding at the beginning of the period	5,629.641
Number of units issued	113.000
Number of units redeemed	-1,261.293
Number of units outstanding at the end of the period	4,481.348
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) B	
Number of units outstanding at the beginning of the period	5,170.160
Number of units issued	11.000
Number of units redeemed	-1,457.589
Number of units outstanding at the end of the period	3,723.571

30.04.2024
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (USD) B	
Number of units outstanding at the beginning of the period	3,759.933
Number of units issued	0.000
Number of units redeemed	-526.677
Number of units outstanding at the end of the period	3,233.256

30.04.2024
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) I1	
Number of units outstanding at the beginning of the period	19,789.805
Number of units issued	0.000
Number of units redeemed	-11,348.805
Number of units outstanding at the end of the period	8,441.000

30.04.2024
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I1	
Number of units outstanding at the beginning of the period	6,770.000
Number of units issued	0.000
Number of units redeemed	-672.000
Number of units outstanding at the end of the period	6,098.000

30.04.2024
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I2	
Number of units outstanding at the beginning of the period	582,370.072
Number of units issued	0.000
Number of units redeemed	-25,225.982
Number of units outstanding at the end of the period	557,144.090

30.04.2024
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) C	
Number of units outstanding at the beginning of the period	1,505.000
Number of units issued	0.000
Number of units redeemed	-1,505.000
Number of units outstanding at the end of the period	0.000

30.04.2024
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) C	
Number of units outstanding at the beginning of the period	12,110.000
Number of units issued	4,644.650
Number of units redeemed	-6,476.000
Number of units outstanding at the end of the period	10,278.650

30.04.2024
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) IM	
Number of units outstanding at the beginning of the period	114.000
Number of units issued	0.000
Number of units redeemed	-114.000
Number of units outstanding at the end of the period	0.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
CAD							
CA83740TAG28 3.2500 % South Coast	2018 - 28	1,000,000	0	1,000,000	0	0.00	0.00
CA921577RM64 3.1000 % Vancouver	2018 - 28	4,000,000	0	0	4,000,000	2,593,046.58	0.46
Total						2,593,046.58	0.46
CHF							
CH0200044813 7.7432 % Ayzta WFM	2013 - 99	0	700,000	700,000	0	0.00	0.00
CH1271360567 1.6250 % Council Eu	2023 - 29	0	1,200,000	0	1,200,000	1,252,154.54	0.22
CH0233004172 1.6250 % EIB	2014 - 25	1,500,000	0	300,000	1,200,000	1,226,386.25	0.22
CH1255924453 2.3500 % Galenica	2023 - 29	0	200,000	0	200,000	211,478.18	0.04
CH0423233540 0.3000 % North Am Dvlp	2018 - 26	1,500,000	0	1,500,000	0	0.00	0.00
CH0547243276 0.7500 % Sonova Hldg	2020 - 28	0	400,000	0	400,000	395,216.63	0.07
CH1179534933 1.0500 % Sonova Hldg	2022 - 29	0	1,200,000	0	1,200,000	1,198,172.45	0.21
CH1112455766 0.2500 % Swisscom	2021 - 33	1,000,000	0	0	1,000,000	900,884.82	0.16
Total						5,184,292.87	0.92
EUR							
XS2747181969 3.1250 % ABB Asea	2024 - 29	0	4,000,000	0	4,000,000	3,967,787.44	0.70
XS2575555938 3.2500 % ABB Asea	2023 - 27	0	800,000	0	800,000	798,902.23	0.14
XS2076154801 0.1000 % Abbot IE	2019 - 24	0	3,500,000	3,500,000	0	0.00	0.00
XS2076154801 0.1000 % Abbot IE	2019 - 24	3,500,000	0	3,500,000	0	0.00	0.00
XS2292486771 0.0000 % ACEA	2021 - 25	4,500,000	0	0	4,500,000	4,256,827.29	0.75
XS2292487076 0.2500 % ACEA	2021 - 30	500,000	0	0	500,000	405,504.51	0.07
FR0014005SE7 0.3750 % Act Log Serv	2021 - 31	0	4,600,000	0	4,600,000	3,739,391.75	0.66
XS2068071641 0.0000 % ADB	2019 - 29	3,000,000	0	1,000,000	2,000,000	1,702,386.82	0.30

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2386592484 0.1250 % Adecco Fin	2021 - 28	4,500,000	0	4,500,000	0	0.00	0.00
XS2388141892 1.0000 % Adecco Fin	2021 - 82	4,200,000	0	4,200,000	0	0.00	0.00
BE6330288687 0.7500 % Aedifica	2021 - 31	0	2,600,000	0	2,600,000	1,999,331.05	0.35
FR0013483526 0.0000 % AFD	2020 - 25	10,300,000	0	4,000,000	6,300,000	6,090,600.22	1.08
FR0013296373 0.1250 % AFD	2017 - 23	1,600,000	0	1,600,000	0	0.00	0.00
FR0014003N69 0.3750 % Air Liq Fin	2021 - 31	4,300,000	0	0	4,300,000	3,510,802.17	0.62
FR0014001EW8 0.0000 % Alstom	2021 - 29	0	500,000	500,000	0	0.00	0.00
FR0013453040 0.2500 % Alstom	2019 - 26	7,400,000	0	7,400,000	0	0.00	0.00
FR00140005T0 0.1250 % Arkema	2020 - 26	4,500,000	0	800,000	3,700,000	3,399,085.36	0.60
XS2166219720 0.6250 % ASML Hldg	2020 - 29	3,700,000	0	0	3,700,000	3,266,133.34	0.58
XS1405780963 1.3750 % ASML Hldg	2016 - 26	0	3,000,000	0	3,000,000	2,874,859.86	0.51
XS2473687106 2.2500 % ASML Hldg	2022 - 32	2,300,000	1,500,000	0	3,800,000	3,567,568.06	0.63
XS0972530561 3.3750 % ASML Hldg	2013 - 23	5,500,000	0	5,500,000	0	0.00	0.00
XS1411404855 0.7500 % AstraZeneca	2016 - 24	10,300,000	0	10,300,000	0	0.00	0.00
XS2051362072 0.8000 % AT&T	2019 - 30	1,000,000	0	1,000,000	0	0.00	0.00
FR0013507654 1.1250 % Bouygues	2020 - 28	0	1,000,000	0	1,000,000	914,764.95	0.16
FR001400F6V1 3.8750 % Bq Stell Fr	2023 - 26	6,000,000	400,000	6,400,000	0	0.00	0.00
FR0013505260 2.6250 % Carrefour	2020 - 27	1,000,000	0	1,000,000	0	0.00	0.00
FR0011765825 0.0000 % Casino	2014 - 24	11,300,000	0	11,300,000	0	0.00	0.00
XS2247549731 1.7500 % Cellnex	2020 - 30	0	500,000	500,000	0	0.00	0.00
BE6325493268 0.8750 % Cofin	2020 - 30	4,800,000	1,100,000	3,000,000	2,900,000	2,301,537.32	0.41
BE0002838192 1.0000 % Cofin	2022 - 28	2,000,000	0	0	2,000,000	1,783,508.08	0.32
BE0002269380 2.0000 % Cofin	2016 - 24	1,800,000	0	0	1,800,000	1,766,405.92	0.31
XS2405875480 0.3000 % Colgate	2021 - 29	4,000,000	400,000	0	4,400,000	3,776,655.92	0.67
XS1958646082 0.5000 % Colgate	2019 - 26	1,000,000	0	0	1,000,000	948,628.47	0.17
XS1979512578 0.0000 % Council Eu	2019 - 26	4,290,000	728,000	0	5,018,000	4,711,369.69	0.83
XS2454764429 0.1250 % Council Eu	2022 - 27	0	3,000,000	1,200,000	1,800,000	1,653,155.82	0.29

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
FR0013519279 1.6250 % Covivio	2020 - 30	0	4,800,000	0	4,800,000	4,170,805.01	0.74
XS1698714000 1.6250 % Covivio	2017 - 24	0	7,300,000	3,000,000	4,300,000	4,248,856.57	0.75
FR0013170834 1.8750 % Covivio	2016 - 26	0	200,000	0	200,000	191,480.00	0.03
FR001400MDV4 4.6250 % Covivio	2023 - 32	0	2,200,000	0	2,200,000	2,229,879.96	0.39
FR0013325172 1.0000 % DANONE	2018 - 25	6,400,000	0	6,400,000	0	0.00	0.00
FR0014005EJ6 1.0000 % DANONE WFM	2021 - 99	2,200,000	7,800,000	0	10,000,000	9,173,810.40	1.62
XS2050404636 0.2000 % DH EU Fin II	2019 - 26	5,500,000	0	2,500,000	3,000,000	2,814,894.45	0.50
XS2100664114 1.5000 % Digital Dtch	2020 - 30	6,000,000	2,000,000	2,000,000	6,000,000	5,176,175.34	0.91
XS1891174341 2.5000 % Digital Euro	2019 - 26	1,500,000	3,500,000	0	5,000,000	4,862,960.95	0.86
XS1395180802 2.6250 % Digital Euro	2016 - 24	5,800,000	1,000,000	6,800,000	0	0.00	0.00
XS1215181980 1.0000 % DSM	2015 - 25	0	2,500,000	0	2,500,000	2,440,953.80	0.43
XS2654097927 4.3750 % DS Smith	2023 - 27	0	4,000,000	0	4,000,000	4,031,202.96	0.71
XS1828032786 1.3750 % Dt Tel	2018 - 25	5,000,000	0	5,000,000	0	0.00	0.00
XS1382791975 1.5000 % Dt Tel	2016 - 28	4,200,000	0	4,200,000	0	0.00	0.00
EU000A284451 0.0000 % EC	2020 - 25	11,500,000	0	9,000,000	2,500,000	2,380,024.78	0.42
PTEDPNOM0015 1.6250 % EDP	2020 - 27	2,000,000	0	0	2,000,000	1,890,187.74	0.33
PTEDPLOM0017 1.7000 % EDP	2020 - 80	2,700,000	0	0	2,700,000	2,606,109.63	0.46
PTEDPROM0029 1.8750 % EDP	2021 - 81	2,500,000	0	0	2,500,000	2,352,398.80	0.42
XS1419664997 2.8750 % EDP	2016 - 26	0	2,000,000	0	2,000,000	1,968,299.60	0.35
XS2386186063 0.5000 % Eli Lilly	2021 - 33	4,000,000	0	0	4,000,000	3,150,120.48	0.56
XS1953833750 1.1250 % Elisa	2019 - 26	6,000,000	500,000	0	6,500,000	6,184,295.00	1.09
XS2695011978 4.0000 % Elisa	2023 - 29	0	1,000,000	0	1,000,000	1,006,325.94	0.18
XS2331315635 0.3750 % Enaxis	2021 - 33	4,800,000	0	0	4,800,000	3,675,112.22	0.65
XS2304340263 0.2500 % Equinix	2021 - 27	0	4,850,000	0	4,850,000	4,359,144.79	0.77
XS2304340693 1.0000 % Equinix	2021 - 33	0	1,000,000	0	1,000,000	775,209.78	0.14
FR0013516069 0.3750 % EssilorLuxott	2020 - 26	9,200,000	1,800,000	0	11,000,000	10,444,313.66	1.85
XS2171713006 1.1130 % Eurogrid	2020 - 32	3,500,000	0	0	3,500,000	2,857,460.20	0.50

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2756341314 3.5980 % Eurogrid	2024 - 29	0	1,600,000	0	1,600,000	1,590,132.93	0.28
XS2548490734 3.0000 % FMO-NL	2022 - 27	3,100,000	0	0	3,100,000	3,095,760.69	0.55
FR0013205069 1.0000 % Gecina	2016 - 29	7,500,000	0	7,100,000	400,000	352,870.42	0.06
FR0013284205 1.3750 % Gecina	2017 - 28	1,200,000	1,800,000	0	3,000,000	2,760,906.15	0.49
FR0012448025 1.5000 % Gecina	2015 - 25	2,700,000	0	2,700,000	0	0.00	0.00
FR0013064573 3.0000 % Gecina	2015 - 26	0	8,400,000	0	8,400,000	8,240,377.32	1.46
XS0222383027 4.0000 % GSK Cap	2005 - 25	10,000,000	700,000	2,700,000	8,000,000	8,030,800.00	1.42
XS2530219349 2.6250 % Henkel	2022 - 27	2,000,000	1,000,000	0	3,000,000	2,935,096.59	0.52
XS2349343090 0.7500 % HSBC ITS SG	2021 - 28	0	2,000,000	0	2,000,000	1,710,658.56	0.30
XS2295335413 1.4500 % Iberdrola WFM	2021 - 99	4,500,000	0	0	4,500,000	4,142,766.24	0.73
XS1890845875 3.2500 % Iberdrola WFM	2019 - 99	2,500,000	0	0	2,500,000	2,475,000.00	0.44
XS2580221658 4.8750 % Iberdrola WFM	2023 - 99	2,300,000	0	0	2,300,000	2,316,941.27	0.41
XS1998930926 0.2500 % IBRD	2019 - 29	13,800,000	0	0	13,800,000	12,026,148.00	2.13
FR00140011M0 0.6250 % Icade	2021 - 31	1,200,000	0	1,200,000	0	0.00	0.00
FR0014007NF1 1.0000 % Icade	2022 - 30	5,000,000	0	5,000,000	0	0.00	0.00
FR0013281755 1.5000 % Icade	2017 - 27	1,000,000	0	0	1,000,000	921,958.51	0.16
FR0013320058 1.6250 % Icade	2018 - 28	1,400,000	0	1,400,000	0	0.00	0.00
FR0013181906 1.7500 % Icade	2016 - 26	2,300,000	300,000	2,600,000	0	0.00	0.00
FR0013430535 1.1250 % In'li	2019 - 29	0	11,400,000	0	11,400,000	9,877,815.57	1.75
XS2194283839 1.6250 % Infineon Tech	2020 - 29	3,000,000	0	1,800,000	1,200,000	1,092,971.99	0.19
XS2767979052 3.3750 % Infineon Tech	2024 - 27	0	1,000,000	0	1,000,000	995,142.65	0.18
XS2050543839 1.3750 % ITV	2019 - 26	0	3,500,000	0	3,500,000	3,295,142.45	0.58
XS1539114287 1.3750 % Johns Ctr Int	2016 - 25	0	4,000,000	4,000,000	0	0.00	0.00
XS2343510520 0.5000 % Kellanova	2021 - 29	8,000,000	2,500,000	5,000,000	5,500,000	4,686,990.00	0.83
FR001400A5N5 1.2500 % Kering	2022 - 25	0	3,000,000	2,500,000	500,000	487,524.01	0.09
FR0012283653 1.7500 % Klepierre	2014 - 24	0	1,200,000	0	1,200,000	1,186,024.27	0.21
FR0013121753 1.8750 % Klepierre	2016 - 26	0	1,500,000	0	1,500,000	1,447,185.00	0.26

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2018636600 0.2500 % Kon Ah Del	2019 - 25	4,000,000	0	0	4,000,000	3,850,863.40	0.68
XS2596537972 3.5000 % Kon Ah Del	2023 - 28	0	1,000,000	0	1,000,000	1,000,671.37	0.18
XS2780024977 4.2290 % Kon Ah Del	2024 - 26	0	250,000	250,000	0	0.00	0.00
XS1495373505 0.7500 % Kon DSM	2016 - 26	1,200,000	0	1,200,000	0	0.00	0.00
XS1485532896 0.6250 % KPN	2016 - 25	0	3,000,000	0	3,000,000	2,913,090.00	0.51
FR0014009EIO 0.3750 % L'Oreal	2022 - 24	2,500,000	0	2,500,000	0	0.00	0.00
FR0014009EJ8 0.8750 % L'Oreal	2022 - 26	3,000,000	0	0	3,000,000	2,844,744.36	0.50
FR001400HX73 3.1250 % L'Oreal	2023 - 25	0	800,000	0	800,000	796,094.51	0.14
FR001400M6K5 3.3750 % L'Oreal	2023 - 27	0	700,000	0	700,000	699,629.96	0.12
FR0014009EH2 4.6250 % L'Oreal	2022 - 24	3,500,000	0	3,500,000	0	0.00	0.00
FR0013482825 0.0000 % LVMH	2020 - 26	2,000,000	0	0	2,000,000	1,882,473.72	0.33
FR001400HJE7 3.3750 % LVMH	2023 - 25	0	2,000,000	0	2,000,000	1,995,623.96	0.35
ES0000101933 0.4190 % Madrid	2020 - 30	1,200,000	0	1,200,000	0	0.00	0.00
ES0000101909 1.5710 % Madrid	2019 - 29	1,450,000	0	1,450,000	0	0.00	0.00
XS2238789460 0.3750 % Medtronic	2020 - 28	6,000,000	0	6,000,000	0	0.00	0.00
XS2535307743 2.6250 % Medtronic	2022 - 25	5,400,000	0	5,400,000	0	0.00	0.00
DE000A289QR9 0.7500 % Mercedes-Benz	2020 - 30	2,000,000	0	0	2,000,000	1,711,520.00	0.30
DE000A3H3JM4 0.7500 % Mercedes-Benz	2021 - 33	2,400,000	0	1,400,000	1,000,000	800,379.26	0.14
XS2011260705 2.8750 % Merck	2019 - 79	600,000	2,400,000	0	3,000,000	2,799,618.30	0.49
XS1152343668 3.3750 % Merck	2014 - 74	0	2,000,000	0	2,000,000	1,980,000.00	0.35
XS1028941117 1.8750 % Merck & Co	2014 - 26	6,000,000	0	4,000,000	2,000,000	1,929,725.14	0.34
XS2102932055 0.5000 % Merck Fin	2020 - 28	0	500,000	0	500,000	443,740.00	0.08
XS2023644540 0.8750 % Merck Fin	2019 - 31	0	3,700,000	0	3,700,000	3,112,229.54	0.55
XS2384723263 0.2500 % Mondelez	2021 - 29	7,800,000	0	0	7,800,000	6,581,172.00	1.16
XS2287624584 0.1250 % Motability	2021 - 28	6,500,000	1,200,000	2,700,000	5,000,000	4,326,641.20	0.76
XS2010032881 0.8750 % Nasdaq	2020 - 30	1,500,000	0	1,500,000	0	0.00	0.00
XS2010045511 2.1250 % NGG Fin	2019 - 82	2,000,000	0	0	2,000,000	1,827,147.40	0.32

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2441244535 0.7500 % Nov Nord Fin	2022 - 25	0	2,000,000	0	2,000,000	1,946,733.02	0.34
XS2449330179 1.1250 % Nov Nord Fin	2022 - 27	0	4,800,000	0	4,800,000	4,471,601.09	0.79
XS2013539635 1.0000 % Optus Fin	2019 - 29	4,000,000	0	0	4,000,000	3,425,160.00	0.61
XS1721760541 1.5000 % Orsted	2017 - 29	4,000,000	0	1,700,000	2,300,000	2,054,545.15	0.36
XS2047619064 0.6250 % PostNL	2019 - 26	5,000,000	0	1,000,000	4,000,000	3,678,887.44	0.65
XS1900750107 0.6250 % Procter	2018 - 24	5,000,000	0	3,000,000	2,000,000	1,969,550.00	0.35
XS2617256065 3.2500 % Procter	2023 - 26	0	1,200,000	1,200,000	0	0.00	0.00
XS2112475509 0.3750 % Prologis	2020 - 28	3,100,000	100,000	0	3,200,000	2,820,771.62	0.50
XS2439004339 4.1630 % Prologis	2022 - 24	2,480,000	600,000	3,080,000	0	0.00	0.00
XS2021462440 0.8750 % Prologis II	2019 - 29	0	1,400,000	0	1,400,000	1,200,343.02	0.21
BE0002977586 0.0000 % Proximus	2023 - 33	0	1,500,000	1,500,000	0	0.00	0.00
BE0002237064 1.8750 % Proximus	2015 - 25	7,400,000	0	7,400,000	0	0.00	0.00
BE6265262327 2.3750 % Proximus	2014 - 24	3,100,000	0	3,100,000	0	0.00	0.00
BE0002977586 4.1250 % Proximus	2023 - 33	0	1,500,000	0	1,500,000	1,539,854.64	0.27
XS2801962155 4.1250 % PVH	2024 - 29	0	2,000,000	0	2,000,000	1,985,773.76	0.35
XS2010039118 0.0000 % Quatrim	2019 - 24	1,300,000	0	1,300,000	0	0.00	0.00
FR0013257557 0.0000 % Rallye	2017 - 32	2,800,000	0	2,800,000	0	0.00	0.00
FR0011801596 0.0000 % Rallye	2014 - 32	13,800,000	0	13,800,000	0	0.00	0.00
FR0012017903 0.0000 % Rallye	2014 - 32	7,500,000	0	7,500,000	0	0.00	0.00
XS2343540519 0.5000 % Red Elec Fin	2021 - 33	4,200,000	0	0	4,200,000	3,302,083.30	0.58
XS1219462543 1.1250 % Red Elec Fin	2015 - 25	0	2,800,000	0	2,800,000	2,732,821.81	0.48
XS2126161764 0.5000 % RELX Fin	2020 - 28	0	5,500,000	0	5,500,000	4,909,992.95	0.87
XS1789751531 1.0000 % Rich Intl Hold	2018 - 26	7,500,000	0	5,000,000	2,500,000	2,381,819.33	0.42
XS1195056079 0.8750 % Roche Fin	2015 - 25	9,300,000	0	7,300,000	2,000,000	1,954,780.00	0.35
XS2726331932 3.3120 % Roche Fin	2023 - 27	0	1,000,000	0	1,000,000	997,401.02	0.18
XS1900101046 1.5000 % Royal Schiph	2018 - 30	1,500,000	0	1,500,000	0	0.00	0.00
XS2715297672 3.9700 % Sandoz Fin	2023 - 27	0	3,200,000	2,200,000	1,000,000	1,007,048.55	0.18

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
FR0014009KQ0 1.2500 % Sanofi	2022 - 29	4,700,000	0	1,700,000	3,000,000	2,725,620.00	0.48
FR0013505112 1.5000 % Sanofi	2020 - 30	1,800,000	0	1,800,000	0	0.00	0.00
DE000A2TSTF5 1.2500 % SAP	2018 - 28	6,700,000	0	3,700,000	3,000,000	2,786,100.00	0.49
FR0013201308 0.2500 % Schneider	2016 - 24	0	800,000	800,000	0	0.00	0.00
FR0012939841 1.5000 % Schneider	2015 - 23	500,000	0	500,000	0	0.00	0.00
FR0013015559 1.8410 % Schneider	2015 - 25	2,900,000	0	0	2,900,000	2,823,664.84	0.50
FR001400H5F4 3.3750 % Schneider	2023 - 25	3,000,000	0	0	3,000,000	2,991,688.14	0.53
XS2360041474 0.5000 % SEGRO Cap	2021 - 31	3,000,000	600,000	0	3,600,000	2,800,008.00	0.49
XS2455401328 1.2500 % SEGRO Cap	2022 - 26	1,000,000	1,500,000	0	2,500,000	2,377,438.20	0.42
XS1720761490 1.5000 % SELP Finance	2017 - 25	0	6,200,000	500,000	5,700,000	5,473,483.31	0.97
XS2511906310 3.7500 % SELP Finance	2022 - 27	2,000,000	4,000,000	0	6,000,000	5,914,866.60	1.05
XS2601458602 4.0000 % Siem Ener Fin	2023 - 26	1,500,000	1,500,000	3,000,000	0	0.00	0.00
XS2118276026 0.2500 % Siemens	2020 - 29	0	3,500,000	0	3,500,000	3,044,363.39	0.54
XS2532473555 4.5650 % Smith & Neph	2022 - 29	5,000,000	0	500,000	4,500,000	4,676,637.33	0.83
XS2388182573 0.5000 % Smurf Kappa TU	2021 - 29	3,300,000	0	1,300,000	2,000,000	1,693,705.06	0.30
XS1676952481 0.8750 % SSE	2017 - 25	2,500,000	1,000,000	0	3,500,000	3,367,528.96	0.60
XS1875284702 1.3750 % SSE	2018 - 27	5,000,000	0	0	5,000,000	4,647,950.00	0.82
XS2265360359 0.6250 % Stora Enso	2020 - 30	500,000	0	500,000	0	0.00	0.00
XS2087622069 0.2500 % Stryker	2019 - 24	4,000,000	0	4,000,000	0	0.00	0.00
XS1914485534 1.1250 % Stryker	2018 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS1914502304 2.1250 % Stryker	2018 - 27	4,500,000	0	4,000,000	500,000	475,552.65	0.08
XS2169243479 0.3750 % Swisscom Fin	2020 - 28	8,500,000	0	0	8,500,000	7,408,519.68	1.31
XS2197348324 0.7500 % Takeda	2020 - 27	4,800,000	0	3,800,000	1,000,000	915,059.03	0.16
XS1907150350 1.1250 % Tele2	2018 - 24	6,400,000	0	6,400,000	0	0.00	0.00
XS1907150780 2.1250 % Tele2	2018 - 28	1,500,000	0	0	1,500,000	1,407,907.86	0.25
XS2109819859 2.5020 % Tele Eu WFM	2020 - 99	1,200,000	0	600,000	600,000	559,996.24	0.10
XS1405762805 1.5000 % Tel Fin	2016 - 26	0	3,000,000	0	3,000,000	2,850,782.43	0.50

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2443749648 2.7500 % Telia Co	2022 - 83	0	10,400,000	0	10,400,000	9,699,144.62	1.71
XS0826189028 3.0000 % Telia Co	2012 - 27	0	3,100,000	3,100,000	0	0.00	0.00
XS2262065159 0.1250 % TenneT	2020 - 32	3,700,000	0	700,000	3,000,000	2,552,293.14	0.45
XS1632897762 0.7500 % TenneT	2017 - 25	1,000,000	0	1,000,000	0	0.00	0.00
XS2207430120 2.3740 % TenneT WFM	2020 - 99	5,500,000	0	0	5,500,000	5,338,025.00	0.94
XS1858912915 1.0000 % Terna	2018 - 23	4,000,000	0	4,000,000	0	0.00	0.00
XS1980270810 1.0000 % Terna	2019 - 26	1,400,000	0	0	1,400,000	1,329,888.00	0.24
XS2407914394 0.0000 % Ther Fish Fin	2021 - 25	7,600,000	400,000	3,000,000	5,000,000	4,738,244.90	0.84
XS2557526006 3.2000 % Thermo	2022 - 26	1,500,000	0	1,500,000	0	0.00	0.00
XS1218319702 1.0000 % Unibail	2015 - 25	0	580,000	0	580,000	565,743.60	0.10
FR0013332988 1.1250 % Unibail	2018 - 25	0	500,000	500,000	0	0.00	0.00
FR0013330529 2.1250 % Unibail WFM	2018 - 99	0	800,000	800,000	0	0.00	0.00
XS2591848275 3.2500 % Unilever Fin	2023 - 31	0	2,000,000	0	2,000,000	1,987,616.24	0.35
FR001400L9Q7 5.8750 % Valeo	2023 - 29	0	4,000,000	0	4,000,000	4,189,375.12	0.74
XS1140300663 1.5000 % Verbund	2014 - 24	4,500,000	1,000,000	4,500,000	1,000,000	987,360.00	0.17
XS1979280853 0.8750 % Verizon	2019 - 27	3,400,000	0	3,400,000	0	0.00	0.00
XS2582404724 5.7500 % ZF Fin	2023 - 26	4,000,000	0	4,000,000	0	0.00	0.00
Total						388,296,534.11	68.61

GBP

XS2482388449 6.2166 % ADB	2022 - 29	500,000	0	0	500,000	604,668.83	0.11
XS2317061864 0.3750 % Council Eu	2021 - 25	0	1,200,000	1,200,000	0	0.00	0.00
XS1997070781 2.1250 % Orsted	2019 - 27	2,800,000	0	1,300,000	1,500,000	1,595,022.30	0.28
XS2044910466 3.7500 % Pearson Fdg	2020 - 30	1,000,000	0	1,000,000	0	0.00	0.00
XS2347091279 3.5000 % Premier Food	2021 - 26	1,100,000	0	1,100,000	0	0.00	0.00
XS2364124409 1.1250 % Realty Inc	2021 - 27	0	2,500,000	2,500,000	0	0.00	0.00
XS2195190876 3.7400 % SSE WFM	2020 - 99	800,000	200,000	0	1,000,000	1,116,636.81	0.20
Total						3,316,327.94	0.59

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
JPY							
XS1580340260 0.3720 % Starbucks	2017 - 24	300,000,000	0	300,000,000	0	0.00	0.00
Total						0.00	0.00
USD							
US00724PAC32 2.1500 % Adobe	2020 - 27	0	5,200,000	0	5,200,000	4,498,648.67	0.79
US03040WU99 3.4500 % AmericanWater	2019 - 29	2,100,000	0	0	2,100,000	1,794,095.69	0.32
US031162CT53 2.2000 % Amgen	2020 - 27	2,000,000	0	0	2,000,000	1,714,462.38	0.30
US031162DD92 3.0000 % Amgen	2022 - 29	7,000,000	400,000	0	7,400,000	6,267,710.97	1.11
US031162DM91 5.2500 % Amgen	2023 - 25	0	1,500,000	1,500,000	0	0.00	0.00
US032654AS42 2.9500 % Analog Devices	2020 - 25	4,000,000	1,400,000	2,400,000	3,000,000	2,740,608.46	0.48
US037833CX61 3.0000 % Apple	2017 - 27	3,500,000	0	2,800,000	700,000	615,430.40	0.11
US038222AL98 3.3000 % App Materials	2017 - 27	0	4,200,000	0	4,200,000	3,737,821.29	0.66
US00206RDQ20 4.2500 % AT&T	2017 - 27	1,200,000	0	1,200,000	0	0.00	0.00
US00206RMH20 5.5891 % AT&T	2021 - 24	2,000,000	0	2,000,000	0	0.00	0.00
US05351WAB90 3.8000 % Avangrid	2019 - 29	0	3,000,000	0	3,000,000	2,563,075.87	0.45
US08652BAB53 1.9500 % Best Buy Co	2020 - 30	0	3,800,000	0	3,800,000	2,873,945.16	0.51
US08652BAA70 4.4500 % Best Buy Co	2018 - 28	0	4,000,000	0	4,000,000	3,601,039.39	0.64
US222213BA75 3.0000 % Council Eu	2022 - 25	8,650,000	882,000	0	9,532,000	8,678,280.81	1.53
USU2340BAV90 5.0000 % Daimler Truck	2024 - 27	0	500,000	500,000	0	0.00	0.00
US235851AQ51 3.3500 % Danaher	2015 - 25	5,000,000	0	0	5,000,000	4,552,977.92	0.80
US23291KAG04 2.2000 % DH EU Fin II	2019 - 24	2,500,000	0	0	2,500,000	2,296,053.37	0.41
US278865BK50 0.9000 % Ecolab	2021 - 23	1,200,000	0	1,200,000	0	0.00	0.00
US278865BF65 1.3000 % Ecolab	2020 - 31	7,000,000	0	0	7,000,000	5,136,979.27	0.91
XS2233217558 1.7100 % EDP Fin	2020 - 28	400,000	0	0	400,000	326,402.09	0.06
US298785JJ68 0.6250 % EIB	2020 - 27	7,700,000	0	0	7,700,000	6,225,766.58	1.10
XS1811852109 2.8750 % EIB	2018 - 25	9,000,000	0	0	9,000,000	8,193,537.27	1.45
US29444UBC99 2.6250 % Equinix	2019 - 24	0	2,700,000	2,700,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US31572UAF30 5.5000 % Fibria	2017 - 27	1,000,000	400,000	1,400,000	0	0.00	0.00
XS1953035844 2.7500 % FMO-NL	2019 - 24	8,000,000	0	8,000,000	0	0.00	0.00
XS2718201275 4.7500 % FMO-NL	2023 - 28	0	5,000,000	0	5,000,000	4,630,529.29	0.82
US345370DA55 3.2500 % Ford Motor	2021 - 32	550,000	0	550,000	0	0.00	0.00
US375558BW29 0.7500 % Gilead	2020 - 23	0	500,000	500,000	0	0.00	0.00
US375558BM47 2.9500 % Gilead	2016 - 27	6,700,000	0	0	6,700,000	5,882,776.39	1.04
US375558BZ59 5.2500 % Gilead	2023 - 33	0	1,700,000	0	1,700,000	1,567,205.99	0.28
US377373AL97 0.5340 % GSK Cap	2020 - 23	0	900,000	900,000	0	0.00	0.00
US418056AX57 3.0000 % Hasbro	2019 - 24	8,000,000	1,200,000	0	9,200,000	8,472,112.27	1.50
US418056AZ06 3.9000 % Hasbro	2019 - 29	0	600,000	0	600,000	510,736.96	0.09
US418056AH08 6.6000 % Hasbro	1998 - 28	1,400,000	0	0	1,400,000	1,336,570.98	0.24
XS2407954002 1.7500 % Henkel	2021 - 26	8,000,000	0	0	8,000,000	6,803,774.44	1.20
US40434LAJ44 2.6500 % HP	2021 - 31	6,700,000	0	0	6,700,000	5,156,556.45	0.91
US42824CBL28 5.9000 % HP	2023 - 24	2,440,000	500,000	0	2,940,000	2,750,619.02	0.49
US42824CBM01 6.1020 % HP	2023 - 26	2,000,000	0	0	2,000,000	1,870,526.29	0.33
US444859BD30 3.8500 % Humana	2014 - 24	6,146,000	1,554,000	6,700,000	1,000,000	927,114.60	0.16
US459058KJ14 3.1250 % IBRD	2022 - 27	8,000,000	0	4,000,000	4,000,000	3,547,104.53	0.63
US458140CA64 4.1500 % Intel	2022 - 32	0	2,800,000	0	2,800,000	2,391,774.67	0.42
US47837RAA86 1.7500 % Johnson Ctr	2020 - 30	0	2,500,000	0	2,500,000	1,877,825.50	0.33
USY5257YAL12 5.8310 % Lenovo	2022 - 28	0	5,000,000	0	5,000,000	4,672,418.68	0.83
USY52758AC63 3.2500 % LG Chem	2019 - 24	5,700,000	0	3,700,000	2,000,000	1,847,371.66	0.33
US594918BY93 3.3000 % Microsoft	2017 - 27	0	3,000,000	0	3,000,000	2,687,732.35	0.47
US67066GAL86 0.5840 % NVIDIA	2021 - 24	0	5,500,000	3,500,000	2,000,000	1,860,289.88	0.33
US67066GAF19 2.8500 % NVIDIA	2020 - 30	0	5,000,000	0	5,000,000	4,147,353.35	0.73
US67066GAE44 3.2000 % NVIDIA	2016 - 26	0	4,500,000	0	4,500,000	4,038,693.12	0.71
US62954HAY45 3.4000 % NXP	2022 - 30	0	2,500,000	0	2,500,000	2,074,558.92	0.37
US717081FB45 1.7500 % Pfizer	2021 - 31	6,700,000	0	4,900,000	1,800,000	1,332,539.03	0.24

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US717081EW90 2.6250 % Pfizer	2020 - 30	0	1,500,000	0	1,500,000	1,216,602.47	0.21
US742718FL83 0.5500 % Procter	2020 - 25	2,000,000	0	0	2,000,000	1,748,393.70	0.31
US742718FY05 4.1000 % Procter	2023 - 26	2,200,000	0	2,200,000	0	0.00	0.00
US74340XBR17 1.2500 % ProLogis	2020 - 30	2,200,000	0	0	2,200,000	1,604,003.99	0.28
USU75000BK18 2.6250 % Roche	2016 - 26	1,000,000	0	1,000,000	0	0.00	0.00
XS0264824375 6.1250 % Siemens	2006 - 26	0	2,000,000	0	2,000,000	1,904,068.52	0.34
USY8085FBJ85 6.2500 % SK Hynix	2023 - 26	1,100,000	0	1,100,000	0	0.00	0.00
US83192PAA66 2.0320 % Smith & Neph	2020 - 30	5,900,000	300,000	0	6,200,000	4,664,732.24	0.82
USU84697AD00 4.7380 % Sp Spectrum	2018 - 25	500,000	0	0	500,000	116,231.31	0.02
US854502AM31 4.0000 % Stanley Bl&D	2020 - 60	0	1,000,000	1,000,000	0	0.00	0.00
US855244AK58 2.4500 % Starbucks	2016 - 26	2,000,000	0	2,000,000	0	0.00	0.00
USN8438JAB46 5.5000 % Suzano Intl Fin	2017 - 27	0	1,400,000	1,400,000	0	0.00	0.00
US871829BK24 2.4000 % Sysco	2020 - 30	1,500,000	0	500,000	1,000,000	790,720.42	0.14
US87264ABD63 3.7500 % T-Mobile US	2021 - 27	3,000,000	0	3,000,000	0	0.00	0.00
US87264ABF12 3.8750 % T-Mobile US	2021 - 30	2,600,000	0	2,600,000	0	0.00	0.00
US456873AE85 3.5000 % Trane Tech	2019 - 26	0	3,700,000	0	3,700,000	3,328,242.51	0.59
US904764BH90 2.1250 % Unilever	2019 - 29	2,500,000	0	0	2,500,000	2,017,067.55	0.36
US91324PCP53 3.7500 % Unitedhlth	2015 - 25	0	5,600,000	0	5,600,000	5,136,904.46	0.91
US94106LBP31 1.5000 % Waste	2020 - 31	1,600,000	0	1,600,000	0	0.00	0.00
US98419MAM29 1.9500 % Xylem	2020 - 28	0	5,000,000	0	5,000,000	4,138,434.26	0.73
Total						162,868,421.39	28.78
Total Bonds, listed on an official stock exchange						562,258,622.89	99.36
Total Securities						562,258,622.89	99.36

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Total Securities						562,258,622.89	99.36
Current account balance						12,634,827.70	2.23
Derivative financial instruments						-12,973,076.07	-2.29
Other assets						4,612,121.82	0.82
Total assets as of 30.04.2024						566,532,496.34	100.12
Liabilities						-653,239.69	-0.12
Net assets as of 30.04.2024						565,879,256.65	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
USD	Purchase	3,556,671.25	EUR	3,342,151.89	20.05.2024	LGT Bank AG	-17,681.59	0.00
CHF	Purchase	6,050,755.20	EUR	6,264,253.49	21.05.2024	LGT Bank AG	-84,678.88	-0.01
CHF	Purchase	8,857,211.04	EUR	9,169,733.91	21.05.2024	LGT Bank AG	-123,954.55	-0.02
CHF	Purchase	3,434.76	EUR	3,532.95	21.05.2024	LGT Bank AG	-25.06	0.00
CHF	Purchase	18,107.18	EUR	18,705.03	21.05.2024	LGT Bank AG	-212.35	0.00
CHF	Purchase	18,885.90	EUR	19,292.45	21.05.2024	LGT Bank AG	-4.47	0.00
CHF	Purchase	4,306.75	EUR	4,444.49	21.05.2024	LGT Bank AG	-46.05	0.00
CHF	Purchase	4,805.75	EUR	4,960.63	21.05.2024	LGT Bank AG	-52.57	0.00
CHF	Purchase	2,920.67	EUR	3,011.94	21.05.2024	LGT Bank AG	-29.09	0.00
CHF	Purchase	527,837,079.73	EUR	546,461,583.42	21.05.2024	LGT Bank AG	-7,386,953.96	-1.31
CHF	Purchase	6,875.36	EUR	7,101.93	21.05.2024	LGT Bank AG	-80.19	0.00
CHF	Purchase	4,635.95	EUR	4,743.74	21.05.2024	LGT Bank AG	-9.09	0.00
CHF	Purchase	1,971.49	EUR	2,021.26	21.05.2024	LGT Bank AG	-7.80	0.00
CHF	Purchase	1,886.83	EUR	1,936.23	21.05.2024	LGT Bank AG	-9.23	0.00
CHF	Purchase	3,236,833.63	EUR	3,351,043.91	21.05.2024	LGT Bank AG	-45,298.72	-0.01
GBP	Purchase	1,700,000.00	EUR	1,981,150.63	20.06.2024	LGT Bank AG	6,152.77	0.00
USD	Purchase	700,000.00	EUR	642,677.06	20.06.2024	LGT Bank AG	10,759.69	0.00
CHF	Sale	5,525,638.24	EUR	5,665,217.88	21.05.2024	LGT Bank AG	21,939.87	0.00
CHF	Sale	599,672.64	EUR	613,586.95	21.05.2024	LGT Bank AG	1,147.39	0.00
CHF	Sale	88,809.29	EUR	91,695.69	21.05.2024	LGT Bank AG	995.67	0.00
CHF	Sale	26,611.95	EUR	27,183.54	21.05.2024	LGT Bank AG	5.03	0.00
CHF	Sale	33,137.81	EUR	34,228.25	21.05.2024	LGT Bank AG	384.94	0.00
CHF	Sale	2,578.95	EUR	2,645.32	21.05.2024	LGT Bank AG	11.46	0.00
CAD	Sale	3,580,000.00	EUR	2,419,876.57	20.06.2024	LGT Bank AG	-13,784.08	0.00
CHF	Sale	5,030,000.00	EUR	5,252,252.20	20.06.2024	LGT Bank AG	104,228.61	0.02
GBP	Sale	4,465,000.00	EUR	5,199,218.57	20.06.2024	LGT Bank AG	-20,375.36	0.00
USD	Sale	183,000,000.00	EUR	167,269,736.53	20.06.2024	LGT Bank AG	-3,557,299.70	-0.63
USD	Sale	1,200,000.00	EUR	1,096,968.35	20.06.2024	LGT Bank AG	-23,208.94	0.00
Total Forward exchange transactions							-11,128,086.25	-1.97

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
BOBL JUN 24	-796	100,000.00	10.06.2024	EUREX	-92,678,280.00	907,440.00	0.16
Bund JUN 24	-350	100,000.00	10.06.2024	EUREX	-45,528,000.00	595,000.00	0.11
EURO BUXL JUN 24	-90	100,000.00	10.06.2024	EUREX	-11,602,800.00	351,000.00	0.06
US 10yr Note JUN 24	-150	100,000.00	28.06.2024	CBOT	-15,075,423.26	445,071.40	0.08
US 10yr Ultra JUN 24	-100	100,000.00	28.06.2024	CBOT	-10,310,455.27	390,259.65	0.07
Total					-175,194,958.53	2,688,771.05	0.48

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-SCHATZ JUN 24	1,500	100,000.00	10.06.2024	EUREX	157,665,000.00	-735,000.00	-0.13
US 2yr Note JUN 24	695	200,000.00	03.07.2024	CBOT	131,755,018.98	-1,381,548.39	-0.24
US 5yr Note JUN 24	1,174	100,000.00	03.07.2024	CBOT	115,030,259.61	-2,417,212.48	-0.43
Total					404,450,278.59	-4,533,760.87	-0.80

Total open derivative financial instruments at the end of the period under review	-12,973,076.07	-2.29
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Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
11.05.2023	CAD	EUR	2,500,000.00	1,701,587.79
11.05.2023	CHF	EUR	3,100,000.00	3,158,373.05
11.05.2023	EUR	CAD	5,033,855.66	7,272,074.00
11.05.2023	EUR	CHF	8,485,919.94	8,400,000.00
11.05.2023	EUR	GBP	7,542,467.59	6,747,401.00
11.05.2023	EUR	JPY	2,104,649.59	295,358,501.00
11.05.2023	EUR	USD	148,463,633.37	160,000,000.00
11.05.2023	USD	EUR	3,000,000.00	2,766,631.84
22.05.2023	CHF	EUR	55,626.88	56,619.01
22.05.2023	CHF	EUR	11,640,972.90	11,882,096.28
22.05.2023	CHF	EUR	552,086,828.26	563,522,388.08
22.05.2023	CHF	EUR	5,218.38	5,352.14
22.05.2023	CHF	EUR	7,858.44	8,026.87
22.05.2023	CHF	EUR	96,505.62	98,397.11
22.05.2023	CHF	EUR	4,533,098.44	4,626,994.03
22.05.2023	CHF	EUR	6,113,783.90	6,240,420.76
22.05.2023	CHF	EUR	50,584.12	51,518.30
22.05.2023	EUR	CHF	5,324.02	5,216.46
22.05.2023	EUR	CHF	9,787.63	9,611.58
22.05.2023	EUR	CHF	448,763.34	437,513.74
22.05.2023	EUR	CHF	10,375,830.35	10,108,133.93
22.05.2023	EUR	CHF	298,678.71	291,543.87
22.05.2023	EUR	CHF	379,580.84	371,307.12
22.05.2023	EUR	CHF	110,730.42	108,728.75
22.05.2023	EUR	CHF	7,949.02	7,804.53
22.05.2023	EUR	CHF	1,776.41	1,744.28
22.05.2023	EUR	CHF	107,653.65	105,696.83
22.05.2023	EUR	CHF	4,361,951.35	4,249,413.01
22.05.2023	EUR	CHF	566,707,891.87	552,086,828.26
22.05.2023	EUR	CHF	9,246.40	9,059.19
22.05.2023	EUR	CHF	6,275,696.88	6,113,783.90
22.05.2023	EUR	CHF	48,885.06	47,861.55

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	EUR	CHF	31,483.18	30,939.25
22.05.2023	EUR	CHF	569,410.08	557,397.24
22.05.2023	EUR	CHF	49,081.11	47,893.45
22.05.2023	EUR	USD	3,718,441.29	4,038,970.93
22.05.2023	USD	EUR	4,038,970.93	3,649,348.26
20.06.2023	CHF	EUR	21,745.00	22,371.91
20.06.2023	CHF	EUR	4,249,413.01	4,369,742.61
20.06.2023	CHF	EUR	12,947.40	13,284.18
20.06.2023	CHF	EUR	6,113,783.90	6,286,906.44
20.06.2023	CHF	EUR	861.38	887.27
20.06.2023	CHF	EUR	48,096.72	49,646.79
20.06.2023	CHF	EUR	5,172.12	5,333.03
20.06.2023	CHF	EUR	9,493.33	9,718.33
20.06.2023	CHF	EUR	552,086,828.26	567,720,137.69
20.06.2023	CHF	EUR	22,358.44	23,043.10
20.06.2023	CHF	EUR	10,108,133.93	10,394,363.52
20.06.2023	EUR	CAD	3,154,721.80	4,650,000.00
20.06.2023	EUR	CHF	1,777.93	1,728.72
20.06.2023	EUR	CHF	558,165,204.21	545,773,936.68
20.06.2023	EUR	CHF	3,912,277.56	3,825,425.00
20.06.2023	EUR	CHF	396,903.44	385,560.73
20.06.2023	EUR	CHF	3,832,540.52	3,740,000.00
20.06.2023	EUR	CHF	3,544.93	3,439.76
20.06.2023	EUR	CHF	1,774.46	1,722.76
20.06.2023	EUR	CHF	66,624.11	64,653.50
20.06.2023	EUR	CHF	2,656.38	2,577.81
20.06.2023	EUR	CHF	12,556.00	12,210.80
20.06.2023	EUR	CHF	3,579.34	3,479.20
20.06.2023	EUR	CHF	6,505,305.51	6,312,891.58
20.06.2023	EUR	CHF	14,267.09	13,830.40
20.06.2023	EUR	CHF	10,694.60	10,360.20
20.06.2023	EUR	CHF	6,186,470.03	6,049,130.40
20.06.2023	EUR	CHF	49,203.24	47,920.61
20.06.2023	EUR	CHF	10,400,864.53	10,169,965.34
20.06.2023	EUR	GBP	6,636,795.36	5,790,000.00
20.06.2023	EUR	USD	2,200,000.00	2,425,496.48
20.06.2023	EUR	USD	42,677.33	45,734.09
20.06.2023	EUR	USD	3,697,099.19	3,993,236.84
20.06.2023	EUR	USD	145,176,203.08	160,000,000.00
20.06.2023	EUR	USD	8,000,000.00	8,637,240.00
20.06.2023	JPY	EUR	4,749,085.00	32,156.58
20.06.2023	USD	EUR	4,038,970.93	3,711,965.34
20.07.2023	CHF	EUR	10,169,965.34	10,418,466.61
20.07.2023	CHF	EUR	14,484.00	14,845.06
20.07.2023	CHF	EUR	97,154.22	100,247.04
20.07.2023	CHF	EUR	15,421.14	15,734.30
20.07.2023	CHF	EUR	545,773,936.68	559,109,824.21
20.07.2023	CHF	EUR	2,550.78	2,618.39
20.07.2023	CHF	EUR	3,825,425.00	3,918,898.57
20.07.2023	CHF	EUR	6,049,130.40	6,196,939.81
20.07.2023	CHF	EUR	21,467.75	22,013.51

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2023	CHF	EUR	18,762.70	19,237.42
20.07.2023	CHF	EUR	71,442.25	73,187.93
20.07.2023	EUR	CHF	64,557.46	62,893.30
20.07.2023	EUR	CHF	561,817,259.02	540,299,658.00
20.07.2023	EUR	CHF	2,619.60	2,556.00
20.07.2023	EUR	CHF	21,234.30	20,684.16
20.07.2023	EUR	CHF	3,862,740.53	3,714,797.57
20.07.2023	EUR	CHF	5,283.00	5,152.26
20.07.2023	EUR	CHF	5,619,128.58	5,474,278.68
20.07.2023	EUR	CHF	6,224,640.84	5,986,237.10
20.07.2023	EUR	CHF	3,526.97	3,443.00
20.07.2023	EUR	CHF	102,001.13	98,858.68
20.07.2023	EUR	CHF	10,489.04	10,280.76
20.07.2023	EUR	CHF	20,083.59	19,596.00
20.07.2023	EUR	CHF	2,623.17	2,558.55
20.07.2023	EUR	CHF	47,166.48	46,056.75
20.07.2023	EUR	CHF	107,542.21	105,112.08
20.07.2023	EUR	CHF	10,564,014.14	10,159,412.40
20.07.2023	EUR	CHF	44,833.26	43,886.52
20.07.2023	EUR	CHF	4,381.54	4,278.45
20.07.2023	EUR	USD	147,789.60	160,781.04
20.07.2023	EUR	USD	3,423,363.82	3,832,455.80
20.07.2023	USD	EUR	3,993,236.84	3,690,692.34
21.08.2023	CHF	EUR	5,986,237.10	6,236,651.12
21.08.2023	CHF	EUR	18,832.66	19,714.32
21.08.2023	CHF	EUR	8,570.60	8,899.36
21.08.2023	CHF	EUR	3,714,797.57	3,870,193.58
21.08.2023	CHF	EUR	540,299,658.00	562,901,269.78
21.08.2023	CHF	EUR	19,704.56	20,566.97
21.08.2023	CHF	EUR	5,133.54	5,341.22
21.08.2023	CHF	EUR	72,086.28	75,246.01
21.08.2023	CHF	EUR	10,159,412.40	10,584,397.11
21.08.2023	EUR	CHF	58,887.28	56,714.46
21.08.2023	EUR	CHF	3,808,519.64	3,658,083.11
21.08.2023	EUR	CHF	562,519,165.02	540,299,658.00
21.08.2023	EUR	CHF	1,783.32	1,712.74
21.08.2023	EUR	CHF	19,575.20	18,837.06
21.08.2023	EUR	CHF	10,589,941.07	10,171,638.40
21.08.2023	EUR	CHF	6,232,417.60	5,986,237.10
21.08.2023	EUR	CHF	2,682.78	2,566.08
21.08.2023	EUR	CHF	83,675.24	80,425.46
21.08.2023	EUR	CHF	8,960.64	8,560.30
21.08.2023	EUR	USD	3,492,941.85	3,832,455.80
21.08.2023	USD	EUR	3,832,455.80	3,417,703.78
20.09.2023	CHF	EUR	6,831.92	7,134.36
20.09.2023	CHF	EUR	47,078.35	49,216.92
20.09.2023	CHF	EUR	540,299,658.00	563,605,888.71
20.09.2023	CHF	EUR	17,116.60	17,930.13
20.09.2023	CHF	EUR	1,708.58	1,788.04
20.09.2023	CHF	EUR	3,658,083.11	3,815,877.27
20.09.2023	CHF	EUR	2,572.65	2,683.62

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2023	CHF	EUR	30,726.36	32,222.18
20.09.2023	CHF	EUR	5,986,237.10	6,244,457.92
20.09.2023	CHF	EUR	99,253.08	104,308.06
20.09.2023	CHF	EUR	10,171,638.40	10,610,399.65
20.09.2023	EUR	CHF	3,816,466.47	3,658,083.11
20.09.2023	EUR	CHF	13,417.50	12,863.25
20.09.2023	EUR	CHF	5,357.43	5,124.12
20.09.2023	EUR	CHF	1,791.92	1,708.56
20.09.2023	EUR	CHF	31,354.47	29,859.55
20.09.2023	EUR	CHF	2,687.60	2,564.67
20.09.2023	EUR	CHF	10,681,549.41	10,238,265.11
20.09.2023	EUR	CHF	47,262.96	45,261.47
20.09.2023	EUR	CHF	7,171.72	6,846.64
20.09.2023	EUR	CHF	6,255.36	5,985.77
20.09.2023	EUR	CHF	6,245,422.12	5,986,237.10
20.09.2023	EUR	CHF	8,092.49	7,700.67
20.09.2023	EUR	CHF	21,728.20	20,746.13
20.09.2023	EUR	CHF	563,692,913.93	540,299,658.00
20.09.2023	EUR	USD	3,569,724.11	3,832,455.80
20.09.2023	USD	EUR	3,832,455.80	3,487,078.15
11.10.2023	USD	EUR	69,438.85	65,900.02
20.10.2023	CHF	EUR	5,986,237.10	6,257,578.21
20.10.2023	CHF	EUR	38,383.20	40,071.07
20.10.2023	CHF	EUR	74,956.64	77,756.01
20.10.2023	CHF	EUR	3,658,083.11	3,823,894.84
20.10.2023	CHF	EUR	10,238,265.11	10,702,339.98
20.10.2023	CHF	EUR	540,299,658.00	564,790,085.70
20.10.2023	CHF	EUR	3,406.60	3,534.19
20.10.2023	EUR	CHF	3,534.03	3,406.60
20.10.2023	EUR	CHF	97,126.84	93,784.90
20.10.2023	EUR	CHF	7,951.96	7,666.02
20.10.2023	EUR	CHF	10,695,156.30	10,161,468.00
20.10.2023	EUR	CHF	3,675,085.14	3,491,698.39
20.10.2023	EUR	CHF	6,300,638.99	5,986,237.10
20.10.2023	EUR	CHF	14,973.90	14,482.64
20.10.2023	EUR	CHF	8,938.64	8,533.20
20.10.2023	EUR	CHF	14,133.53	13,621.92
20.10.2023	EUR	CHF	144,503.38	139,063.12
20.10.2023	EUR	CHF	11,513.08	11,079.64
20.10.2023	EUR	CHF	2,671.28	2,558.88
20.10.2023	EUR	CHF	40,148.92	38,409.75
20.10.2023	EUR	CHF	568,676,621.41	540,299,658.00
20.10.2023	EUR	CHF	28,563.78	27,321.60
20.10.2023	EUR	CHF	300,000.00	288,967.80
20.10.2023	EUR	USD	3,582,460.92	3,763,016.95
20.10.2023	EUR	USD	65,869.76	69,438.85
20.10.2023	GBP	EUR	800,000.00	922,872.12
20.10.2023	USD	EUR	3,832,455.80	3,564,644.09
20.11.2023	CHF	EUR	74,066.58	77,078.18
20.11.2023	CHF	EUR	10,161,468.00	10,718,588.05
20.11.2023	CHF	EUR	5,986,237.10	6,314,442.90

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.11.2023	CHF	EUR	14,468.36	15,227.48
20.11.2023	CHF	EUR	540,299,658.00	569,922,520.87
20.11.2023	CHF	EUR	3,491,698.39	3,683,136.79
20.11.2023	EUR	CAD	3,179,414.42	4,630,000.00
20.11.2023	EUR	CHF	11,553.60	11,130.99
20.11.2023	EUR	CHF	49,664.17	47,834.64
20.11.2023	EUR	CHF	75,263.40	72,348.60
20.11.2023	EUR	CHF	500,000.00	477,653.00
20.11.2023	EUR	CHF	10,247,911.49	9,884,110.63
20.11.2023	EUR	CHF	8,071.61	7,636.32
20.11.2023	EUR	CHF	6,206,570.35	5,986,237.10
20.11.2023	EUR	CHF	101,670.52	96,987.78
20.11.2023	EUR	CHF	37,609.89	35,440.63
20.11.2023	EUR	CHF	3,503,918.08	3,379,528.99
20.11.2023	EUR	CHF	115,961.52	109,513.13
20.11.2023	EUR	CHF	13,499.00	12,771.30
20.11.2023	EUR	CHF	3,831,564.03	3,710,000.00
20.11.2023	EUR	CHF	55,835.92	52,826.48
20.11.2023	EUR	CHF	8,885.81	8,559.90
20.11.2023	EUR	CHF	560,186,270.61	540,299,658.00
20.11.2023	EUR	CHF	4,499.84	4,240.30
20.11.2023	EUR	CHF	10,671.86	10,259.52
20.11.2023	EUR	CHF	450,000.00	427,207.05
20.11.2023	EUR	CHF	3,582.77	3,404.32
20.11.2023	EUR	CHF	5,387.59	5,107.80
20.11.2023	EUR	GBP	6,607,067.59	5,690,000.00
20.11.2023	EUR	USD	3,500,000.00	3,954,174.00
20.11.2023	EUR	USD	151,343,924.99	167,000,000.00
20.11.2023	EUR	USD	3,558,475.38	3,804,366.03
20.11.2023	GBP	EUR	600,000.00	692,625.50
20.11.2023	USD	EUR	41,349.08	38,498.10
20.11.2023	USD	EUR	3,763,016.95	3,577,536.02
20.12.2023	CHF	EUR	27,327.36	28,324.73
20.12.2023	CHF	EUR	37,788.99	39,327.97
20.12.2023	CHF	EUR	9,884,110.63	10,269,333.88
20.12.2023	CHF	EUR	1,754,405.82	1,821,060.27
20.12.2023	CHF	EUR	5,544,163.08	5,757,668.96
20.12.2023	CHF	EUR	3,379,528.99	3,511,242.73
20.12.2023	CHF	EUR	540,299,658.00	561,357,292.77
20.12.2023	CHF	EUR	103,412.91	107,624.47
20.12.2023	CHF	EUR	72,845.20	75,956.53
20.12.2023	CHF	EUR	1,645.38	1,747.17
20.12.2023	CHF	EUR	5,986,237.10	6,219,544.66
20.12.2023	CHF	EUR	111,890.73	118,209.25
20.12.2023	CHF	EUR	57,881.97	61,278.13
20.12.2023	EUR	CHF	11,518.21	11,105.77
20.12.2023	EUR	CHF	423,670.70	406,334.94
20.12.2023	EUR	CHF	885.11	853.98
20.12.2023	EUR	CHF	11,617,298.20	10,988,802.37
20.12.2023	EUR	CHF	158,068.82	149,267.86
20.12.2023	EUR	CHF	36,060.87	34,769.60

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2023	EUR	CHF	577,062,925.34	545,843,821.08
20.12.2023	EUR	CHF	68,381.66	65,872.19
20.12.2023	EUR	CHF	300,376.55	289,395.38
20.12.2023	EUR	CHF	4,452.95	4,289.80
20.12.2023	EUR	CHF	7,092.72	6,843.28
20.12.2023	EUR	CHF	3,535,894.40	3,344,602.51
20.12.2023	EUR	CHF	35,653.00	34,349.60
20.12.2023	EUR	CHF	6,405,626.70	6,059,082.30
20.12.2023	EUR	CHF	1,827.25	1,725.64
20.12.2023	EUR	CHF	4,455.84	4,290.80
20.12.2023	EUR	CHF	11,581.89	11,156.86
20.12.2023	EUR	CHF	4,587.05	4,332.20
20.12.2023	EUR	USD	3,562,032.55	3,845,570.34
20.12.2023	USD	EUR	41,204.31	37,522.08
20.12.2023	USD	EUR	3,804,366.03	3,553,937.80
22.01.2024	CHF	EUR	3,581.23	3,860.34
22.01.2024	CHF	EUR	3,344,602.51	3,544,107.40
22.01.2024	CHF	EUR	6,059,082.30	6,420,505.39
22.01.2024	CHF	EUR	159,210.94	171,251.83
22.01.2024	CHF	EUR	37,007.41	38,965.09
22.01.2024	CHF	EUR	70,814.20	75,024.34
22.01.2024	CHF	EUR	2,346.65	2,515.90
22.01.2024	CHF	EUR	11,371.64	12,225.61
22.01.2024	CHF	EUR	1,044.35	1,107.81
22.01.2024	CHF	EUR	2,795.68	3,010.06
22.01.2024	CHF	EUR	5,969,293.24	6,285,067.61
22.01.2024	CHF	EUR	6,345.38	6,827.18
22.01.2024	CHF	EUR	3,490.40	3,718.34
22.01.2024	CHF	EUR	16,649.15	17,615.20
22.01.2024	CHF	EUR	545,843,821.08	578,403,299.62
22.01.2024	CHF	EUR	10,988,802.37	11,644,282.31
22.01.2024	EUR	CHF	4,613.02	4,354.35
22.01.2024	EUR	CHF	28,814.28	26,944.58
22.01.2024	EUR	CHF	3,607,756.55	3,366,036.86
22.01.2024	EUR	CHF	25,383,657.40	23,992,683.74
22.01.2024	EUR	CHF	158,422.73	149,741.48
22.01.2024	EUR	CHF	11,077.46	10,439.64
22.01.2024	EUR	CHF	565,741,778.92	527,837,079.73
22.01.2024	EUR	CHF	6,570,092.71	6,129,896.50
22.01.2024	EUR	CHF	16,501.22	15,573.06
22.01.2024	EUR	CHF	11,721,571.19	10,936,225.92
22.01.2024	EUR	CHF	9,352.49	8,695.30
22.01.2024	EUR	CHF	45,656.83	42,587.37
22.01.2024	EUR	USD	3,554,562.94	3,898,289.18
22.01.2024	USD	EUR	52,718.84	48,237.35
22.01.2024	USD	EUR	3,845,570.34	3,556,399.50
20.02.2024	CHF	EUR	7,970.11	8,529.95
20.02.2024	CHF	EUR	4,472.78	4,751.72
20.02.2024	CHF	EUR	3,366,036.86	3,615,200.06
20.02.2024	CHF	EUR	4,344.05	4,603.07
20.02.2024	CHF	EUR	6,129,896.50	6,583,648.11

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.02.2024	CHF	EUR	1,477.28	1,576.34
20.02.2024	CHF	EUR	10,936,225.92	11,745,755.11
20.02.2024	CHF	EUR	171,587.66	183,267.68
20.02.2024	CHF	EUR	57,270.84	61,284.48
20.02.2024	CHF	EUR	32,319.67	34,383.43
20.02.2024	CHF	EUR	21,720.25	23,047.61
20.02.2024	CHF	EUR	3,820.87	4,065.93
20.02.2024	CHF	EUR	1,736.58	1,849.99
20.02.2024	CHF	EUR	3,032.82	3,215.87
20.02.2024	CHF	EUR	527,837,079.73	566,909,016.02
20.02.2024	CHF	EUR	21,556.88	22,855.10
20.02.2024	CHF	EUR	4,187.90	4,495.17
20.02.2024	CHF	EUR	4,842.26	5,197.54
20.02.2024	EUR	CHF	10,543,311.97	10,014,037.71
20.02.2024	EUR	CHF	22,979.77	21,465.22
20.02.2024	EUR	CHF	1,203,860.01	1,135,531.32
20.02.2024	EUR	CHF	2,787.92	2,610.36
20.02.2024	EUR	CHF	10,291.05	9,582.21
20.02.2024	EUR	CHF	555,734,975.50	527,837,079.73
20.02.2024	EUR	CHF	66,452.83	62,450.51
20.02.2024	EUR	CHF	12,888.01	12,163.34
20.02.2024	EUR	CHF	74,814.47	69,843.20
20.02.2024	EUR	CHF	3,478,191.57	3,303,586.35
20.02.2024	EUR	CHF	6,453,881.34	6,129,896.50
20.02.2024	EUR	CHF	3,740.72	3,492.16
20.02.2024	EUR	CHF	8,340.60	7,840.35
20.02.2024	EUR	USD	3,637,142.36	3,898,289.18
20.02.2024	USD	EUR	3,898,289.18	3,550,144.28
21.02.2024	USD	EUR	102,330.69	95,014.57
20.03.2024	CAD	EUR	980,000.00	674,110.27
20.03.2024	CHF	EUR	38,661.50	40,616.02
20.03.2024	CHF	EUR	56,317.61	58,736.50
20.03.2024	CHF	EUR	14,322.98	15,042.81
20.03.2024	CHF	EUR	9,598.06	10,153.15
20.03.2024	CHF	EUR	1,297.88	1,350.58
20.03.2024	CHF	EUR	7,010.55	7,304.42
20.03.2024	CHF	EUR	6,129,896.50	6,467,172.48
20.03.2024	CHF	EUR	3,893.49	4,055.09
20.03.2024	CHF	EUR	527,837,079.73	556,879,457.18
20.03.2024	CHF	EUR	10,709.26	11,264.87
20.03.2024	CHF	EUR	24,075.19	25,281.42
20.03.2024	CHF	EUR	3,303,586.35	3,485,354.56
20.03.2024	CHF	EUR	17,829.00	18,607.00
20.03.2024	CHF	EUR	3,379.62	3,524.04
20.03.2024	CHF	EUR	9,362.41	9,874.73
20.03.2024	CHF	EUR	10,014,037.71	10,565,024.89
20.03.2024	CHF	EUR	6,163.16	6,423.99
20.03.2024	EUR	CAD	3,063,323.51	4,567,011.00
20.03.2024	EUR	CHF	4,276,607.10	4,085,400.00
20.03.2024	EUR	CHF	1,200,000.00	1,122,829.20
20.03.2024	EUR	CHF	6,380,656.29	6,129,896.50

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2024	EUR	CHF	1,816.83	1,727.30
20.03.2024	EUR	CHF	2,725.24	2,590.95
20.03.2024	EUR	CHF	3,438,728.38	3,303,586.35
20.03.2024	EUR	CHF	5,799.37	5,522.11
20.03.2024	EUR	CHF	8,221.93	7,785.36
20.03.2024	EUR	CHF	11,746.28	11,265.41
20.03.2024	EUR	CHF	1,809.78	1,734.48
20.03.2024	EUR	CHF	5,406.14	5,180.34
20.03.2024	EUR	CHF	10,597,327.44	10,180,852.47
20.03.2024	EUR	CHF	549,429,665.59	527,837,079.73
20.03.2024	EUR	GBP	5,417,358.20	4,764,897.00
20.03.2024	EUR	USD	155,052,130.54	169,000,000.00
20.03.2024	EUR	USD	94,897.82	102,330.69
20.03.2024	EUR	USD	3,500,000.00	3,790,692.50
20.03.2024	EUR	USD	3,468,212.42	3,795,958.49
20.03.2024	EUR	USD	2,500,000.00	2,698,122.50
20.03.2024	EUR	USD	5,355,691.81	5,800,000.00
20.03.2024	EUR	USD	8,000,000.00	8,734,712.00
20.03.2024	USD	EUR	3,500,000.00	3,222,364.02
20.03.2024	USD	EUR	3,898,289.18	3,632,583.84
20.03.2024	USD	EUR	3,500,000.00	3,189,024.51
22.04.2024	CHF	EUR	10,180,852.47	10,622,448.92
22.04.2024	CHF	EUR	5,715.27	5,963.17
22.04.2024	CHF	EUR	3,543.92	3,617.25
22.04.2024	CHF	EUR	9,929.10	10,315.54
22.04.2024	CHF	EUR	31,976.37	33,128.99
22.04.2024	CHF	EUR	197,857.87	202,788.05
22.04.2024	CHF	EUR	6,044.29	6,166.78
22.04.2024	CHF	EUR	11,417.60	11,661.00
22.04.2024	CHF	EUR	17,321.20	17,774.85
22.04.2024	CHF	EUR	3,303,586.35	3,446,880.05
22.04.2024	CHF	EUR	25,147.42	25,932.98
22.04.2024	CHF	EUR	53,587.45	54,971.75
22.04.2024	CHF	EUR	6,129,896.50	6,395,781.95
22.04.2024	CHF	EUR	5,973.19	6,103.89
22.04.2024	CHF	EUR	16,724.42	17,209.42
22.04.2024	CHF	EUR	527,837,079.73	550,732,115.22
22.04.2024	EUR	CHF	8,837.36	8,653.30
22.04.2024	EUR	CHF	2,666.11	2,598.18
22.04.2024	EUR	CHF	202,854.16	197,760.90
22.04.2024	EUR	CHF	16,988.45	16,398.14
22.04.2024	EUR	CHF	3,343,490.99	3,236,833.63
22.04.2024	EUR	CHF	3,600.84	3,456.92
22.04.2024	EUR	CHF	6,250,134.49	6,050,755.20
22.04.2024	EUR	CHF	81,179.56	79,141.30
22.04.2024	EUR	CHF	29,783.03	28,578.66
22.04.2024	EUR	CHF	12,332.98	12,088.58
22.04.2024	EUR	CHF	9,149,066.25	8,857,211.04
22.04.2024	EUR	CHF	30,401.74	29,520.76
22.04.2024	EUR	CHF	27,961.52	26,830.81
22.04.2024	EUR	CHF	1,485,803.48	1,449,746.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.04.2024	EUR	CHF	545,229,913.99	527,837,079.73
22.04.2024	EUR	USD	218,303.87	239,287.24
22.04.2024	EUR	USD	3,346,195.55	3,556,671.25
22.04.2024	USD	EUR	3,795,958.49	3,463,244.58

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
BOBL DEC 23	11.12.2023	896	896
BOBL JUN 23	12.06.2023	500	0
BOBL MAR 24	11.03.2024	896	896
BOBL SEP 23	11.09.2023	896	896
Bund DEC 23	11.12.2023	350	350
Bund JUN 23	12.06.2023	350	0
Bund MAR 24	11.03.2024	350	350
Bund SEP 23	11.09.2023	350	350
EURO BUXL DEC 23	11.12.2023	90	90
EURO BUXL JUN 23	12.06.2023	90	0
EURO BUXL MAR 24	11.03.2024	90	90
EURO BUXL SEP 23	11.09.2023	90	90
US 10yr Note DEC 23	29.12.2023	270	270
US 10yr Note JUN 23	30.06.2023	270	0
US 10yr Note MAR 24	28.03.2024	270	270
US 10yr Note SEP 23	29.09.2023	270	270
US 10yr Ultra DEC 23	29.12.2023	100	100
US 10yr Ultra JUN 23	30.06.2023	100	0
US 10yr Ultra MAR 24	28.03.2024	100	100
US 10yr Ultra SEP 23	29.09.2023	100	100

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO-SCHATZ DEC 23	11.12.2023	1,109	1,109
EURO-SCHATZ MAR 24	11.03.2024	1,500	1,500
EURO-SCHATZ SEP 23	11.09.2023	1,109	1,109
US 2yr Note DEC 23	04.01.2024	695	695
US 2yr Note MAR 24	03.04.2024	695	695
US 2yr Note SEP 23	04.10.2023	695	695
US 5yr Note DEC 23	04.01.2024	1,174	1,174
US 5yr Note JUN 23	06.07.2023	0	1,450
US 5yr Note MAR 24	03.04.2024	1,174	1,174
US 5yr Note SEP 23	04.10.2023	1,450	1,450

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

LGT Sustainable Bond Fund EM Defensive UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) B	906,851	1,257,700	2,007,208
Units outstanding at the end of the period (USD) B	844	1,199	1,921
Net asset value per unit at the end of the period (USD) B	1,074.47	1,048.96	1,044.95
Net asset value per unit at the beginning of the period (USD) B	1,048.96	1,044.95	1,141.89
Percent change in asset value vs previous year (USD) B	2.43%	0.38%	-8.49%
Net asset value (CHF) B	495,815	798,856	1,210,874
Units outstanding at the end of the period (CHF) B	594	940	1,379
Net asset value per unit at the end of the period (CHF) B	834.71	849.85	878.01
Net asset value per unit at the beginning of the period (CHF) B	849.85	878.01	972.78
Percent change in asset value vs previous year (CHF) B	-1.78%	-3.21%	-9.74%
Net asset value (EUR) B	3,738,194	4,244,817	2,717,781
Units outstanding at the end of the period (EUR) B	4,129	4,722	2,961
Net asset value per unit at the end of the period (EUR) B	905.35	898.94	917.86
Net asset value per unit at the beginning of the period (EUR) B	898.94	917.86	1,011.82
Percent change in asset value vs previous year (EUR) B	0.71%	-2.06%	-9.29%
Net asset value (EUR) I1	5,397,448	5,314,528	5,395,089
Units outstanding at the end of the period (EUR) I1	5,556	5,556	5,570
Net asset value per unit at the end of the period (EUR) I1	971.48	956.55	968.61
Net asset value per unit at the beginning of the period (EUR) I1	956.55	968.61	1,058.94
Percent change in asset value vs previous year (EUR) I1	1.56%	-1.25%	-8.53%
Net asset value (CHF) I2	123,299,368	129,645,707	132,097,480
Units outstanding at the end of the period (CHF) I2	129,150	135,374	135,374
Net asset value per unit at the end of the period (CHF) I2	954.70	957.69	975.80
Net asset value per unit at the beginning of the period (CHF) I2	957.69	975.80	1,065.33
Percent change in asset value vs previous year (CHF) I2	-0.31%	-1.86%	-8.40%
Net asset value (CHF) C	5,980,134	4,400,243	3,017,635
Units outstanding at the end of the period (CHF) C	6,806	4,959	3,317
Net asset value per unit at the end of the period (CHF) C	878.66	887.32	909.75
Net asset value per unit at the beginning of the period (CHF) C	887.32	909.75	1,000.04
Percent change in asset value vs previous year (CHF) C	-0.98%	-2.47%	-9.03%
Net asset value (USD) IM	3,291,514	4,445,259	9,745,285
Units outstanding at the end of the period (USD) IM	2,679	3,758	8,386
Net asset value per unit at the end of the period (USD) IM	1,228.64	1,182.88	1,162.09
Net asset value per unit at the beginning of the period (USD) IM	1,182.88	1,162.09	1,252.36
Percent change in asset value vs previous year (USD) IM	3.87%	1.79%	-7.21%

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 (USD) B	5.71%	-10.13%	-1.70%
Percent change in asset value vs previous year (CHF) B	1.33%	-12.57%	-2.94%
Percent change in asset value vs previous year (EUR) B	3.64%	-11.93%	-2.51%
Percent change in asset value vs previous year (EUR) I1	4.52%	-11.20%	-1.69%
Percent change in asset value vs previous year (CHF) I2	2.76%	-11.32%	-1.55%
Percent change in asset value vs previous year (CHF) C	2.16%	-11.89%	-2.21%
Percent change in asset value vs previous year (USD) IM	7.19%	-8.87%	-0.33%

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

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	USD
Bank balance	
Current account balance	10,327,872.43
Transferable securities	
Bonds, convertible bonds, warrant bonds	144,316,850.46
Derivative financial instruments	-664,228.37
Other assets	1,471,822.54
Total assets	155,452,317.06
Liabilities	-20,481.47
Net assets	155,431,835.59

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	USD
Earnings from cash in banks	279,832.38
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	5,992,979.16
Buying into current earnings with the issue of units	44,196.47
Total earnings	6,317,008.01
	30.04.2024
Expenses	USD
Ongoing remuneration as specified by internal regulations	251,013.21
thereof management fees	194,101.28
thereof depositary fees	16,938.20
thereof other remuneration as specified by internal regulations	39,973.73
Hedge costs	6,657.39
Other expenses	82,038.47
Adjustment of current earnings with the redemption of units	224,447.54
Total expenses	564,156.61
Net earnings	5,752,851.40
Capital gains and capital losses realized	-11,654,626.01
Profit or loss realized	-5,901,774.61
Capital gains and capital losses not realized	1,025,609.92
Net profit / loss	-4,876,164.69

Distribution of profit

	30.04.2024
	USD
Net earnings of the period	5,752,851.40
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	0.00
Net earnings available for distribution	5,752,851.40
Net earnings provided for distribution to investors	0.00
Net earnings retained for reinvestment	5,752,851.40
Balance carried forward into new year (Net earnings)	0.00
Realized capital gains of the period	-11,654,626.01
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	-11,654,626.01
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-11,654,626.01
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

	30.04.2024
	USD
Net assets at the beginning of the period under review	167,729,518.82
Distributions	0.00
Balance from unit movements	-7,421,518.54
Net profit / loss	-4,876,164.69
Net assets at the end of the period under review	155,431,835.59

Changes in the number of units outstanding

	30.04.2024
	Number
LGT Sustainable Bond Fund EM Defensive (USD) B	
Number of units outstanding at the beginning of the period	1,199.000
Number of units issued	0.000
Number of units redeemed	-355.000
Number of units outstanding at the end of the period	844.000
LGT Sustainable Bond Fund EM Defensive (CHF) B	
Number of units outstanding at the beginning of the period	940.000
Number of units issued	0.000
Number of units redeemed	-346.000
Number of units outstanding at the end of the period	594.000

30.04.2024
Number

LGT Sustainable Bond Fund EM Defensive (EUR) B	
Number of units outstanding at the beginning of the period	4,722.000
Number of units issued	4.000
Number of units redeemed	-597.000
Number of units outstanding at the end of the period	4,129.000

30.04.2024
Number

LGT Sustainable Bond Fund EM Defensive (EUR) I1	
Number of units outstanding at the beginning of the period	5,555.913
Number of units issued	0.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	5,555.913

30.04.2024
Number

LGT Sustainable Bond Fund EM Defensive (CHF) I2	
Number of units outstanding at the beginning of the period	135,373.910
Number of units issued	0.000
Number of units redeemed	-6,223.420
Number of units outstanding at the end of the period	129,150.490

30.04.2024
Number

LGT Sustainable Bond Fund EM Defensive (CHF) C	
Number of units outstanding at the beginning of the period	4,959.000
Number of units issued	2,753.000
Number of units redeemed	-906.000
Number of units outstanding at the end of the period	6,806.000

30.04.2024
Number

LGT Sustainable Bond Fund EM Defensive (USD) IM	
Number of units outstanding at the beginning of the period	3,758.000
Number of units issued	550.000
Number of units redeemed	-1,629.000
Number of units outstanding at the end of the period	2,679.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
CHF							
CH0511762038 0.5225 % Africa Fin	2019 - 23	3,850,000	0	3,850,000	0	0.00	0.00
CH0569237701 1.2050 % Africa Fin	2020 - 25	0	2,000,000	0	2,000,000	2,129,272.27	1.37
CH0553331882 0.7000 % Corp Andina	2020 - 25	3,000,000	0	0	3,000,000	3,228,756.75	2.08
Total						5,358,029.02	3.45
EUR							
XS2339427747 0.3750 % AE Tel	2021 - 28	2,000,000	0	0	2,000,000	1,873,747.40	1.21
XS1839682116 3.5000 % Bulgar Engy	2018 - 25	1,500,000	0	1,500,000	0	0.00	0.00
XS1964617879 3.1250 % Cemex	2019 - 26	0	2,000,000	2,000,000	0	0.00	0.00
XS2402178565 1.0000 % CK Hutchison	2021 - 33	0	2,000,000	0	2,000,000	1,640,584.56	1.06
XS2171875839 2.7500 % CPI PROP GR	2020 - 26	3,000,000	0	3,000,000	0	0.00	0.00
XS2337285865 1.0000 % Fomento Eco	2021 - 33	2,000,000	0	0	2,000,000	1,610,197.68	1.04
XS2010030752 1.3750 % Hungar Dvlp	2020 - 25	3,000,000	0	0	3,000,000	3,082,435.06	1.98
XS2558594391 5.0000 % Hungary	2022 - 27	0	1,000,000	0	1,000,000	1,099,632.94	0.71
XS1646530565 2.0000 % Ignitis Grupe	2017 - 27	2,850,000	0	0	2,850,000	2,841,549.09	1.83
XS2387734317 1.3000 % Indonesia	2021 - 34	0	1,000,000	0	1,000,000	828,603.61	0.53
XS2203802462 3.3750 % NE Property	2020 - 27	1,000,000	0	0	1,000,000	1,026,099.60	0.66
XS1766612672 1.1250 % Poland	2018 - 26	2,000,000	0	0	2,000,000	2,041,200.13	1.31
XS2430287529 1.2070 % Prosus	2022 - 26	2,000,000	0	0	2,000,000	2,036,586.69	1.31
XS2434895558 2.1250 % Romania	2022 - 28	3,000,000	0	0	3,000,000	2,935,480.34	1.89
Total						21,016,117.10	13.52
IDR							
XS2431024210 4.7500 % IBRD	2022 - 27	50,000,000,000	0	50,000,000,000	0	0.00	0.00
Total						0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
INR							
US45950VEM46 6.3000 % IFC	2014 - 24	399,060,000	0	399,060,000	0	0.00	0.00
Total						0.00	0.00
MXN							
XS1760775145 7.7500 % EIB	2018 - 25	100,000,000	0	100,000,000	0	0.00	0.00
Total						0.00	0.00
PEN							
US715638AY86 82.0000 % Peru	2009 - 26	7,000	0	7,000	0	0.00	0.00
Total						0.00	0.00
USD							
XS2341038656 2.6250 % AAC Tech Hldg	2021 - 26	0	1,000,000	0	1,000,000	925,380.00	0.60
XS2080819779 3.0000 % AAC Tech Hldg	2019 - 24	2,000,000	0	1,000,000	1,000,000	981,310.00	0.63
US045167EU38 0.6250 % ADB	2020 - 25	0	561,000	0	561,000	535,508.09	0.34
XS1077883012 3.5000 % AE Tel	2014 - 24	610,000	1,000,000	0	1,610,000	1,601,474.92	1.03
XS1633896813 4.1250 % AfreximBk	2017 - 24	0	2,000,000	0	2,000,000	1,993,195.92	1.28
XS1892247963 5.2500 % AfreximBk	2018 - 23	0	1,400,000	1,400,000	0	0.00	0.00
USP01703AB65 5.3750 % Alpek	2013 - 23	2,000,000	0	2,000,000	0	0.00	0.00
USL0183EAA30 9.8750 % Ambipar Lux	2024 - 31	0	1,200,000	0	1,200,000	1,187,468.92	0.76
US02364WBJ36 2.8750 % Am Movil	2020 - 30	1,900,000	0	0	1,900,000	1,633,658.00	1.05
USP3697UAD02 5.0000 % Andina	2013 - 23	3,000,000	0	3,000,000	0	0.00	0.00
USG0398NZ620 2.3750 % Antofagasta	2020 - 30	1,750,000	0	0	1,750,000	1,399,737.50	0.90
XS2216900105 2.1630 % Axiata SPV2	2020 - 30	2,000,000	0	0	2,000,000	1,637,340.00	1.05
XS1382802095 4.3570 % Axiata SPV2	2016 - 26	1,545,000	0	0	1,545,000	1,505,046.30	0.97
US056752AU22 2.3750 % Baidu	2021 - 31	0	1,000,000	0	1,000,000	810,842.77	0.52
XS2063540038 4.7000 % BOAD	2019 - 31	1,000,000	0	1,000,000	0	0.00	0.00
XS1650033571 5.0000 % BOAD	2017 - 27	2,000,000	0	2,000,000	0	0.00	0.00
US66980Q2D87 5.7500 % BOC Aviat	2023 - 28	0	1,000,000	1,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US15238RAH57 5.0000 % CABEL	2023 - 26	2,000,000	0	0	2,000,000	1,977,401.02	1.27
XS2025437406 3.0000 % China Meng	2019 - 24	2,750,000	0	2,750,000	0	0.00	0.00
XS2320779213 4.8500 % China Water	2021 - 26	400,000	600,000	0	1,000,000	889,409.39	0.57
XS2075784103 0.0000 % CIFI Hldgs	2019 - 24	1,990,000	0	0	1,990,000	164,981.96	0.11
US191241AJ70 1.8500 % Coca-Cola	2020 - 32	2,000,000	0	0	2,000,000	1,513,600.00	0.97
US195325EL56 8.0000 % Colombia	2023 - 35	0	2,000,000	0	2,000,000	2,016,091.38	1.30
XS2240971742 0.0000 % Country	2020 - 25	2,000,000	0	0	2,000,000	122,622.82	0.08
USV28479AA77 7.9500 % Diamond II Ltd	2023 - 26	0	1,000,000	0	1,000,000	1,001,829.44	0.64
XS2677631355 5.5000 % DP Wrld	2023 - 33	0	1,000,000	0	1,000,000	976,544.34	0.63
US302154CG20 2.3750 % E&I Bk Kor	2016 - 27	0	3,000,000	3,000,000	0	0.00	0.00
USP37110AK24 3.7500 % ENAP	2016 - 26	2,250,000	0	2,250,000	0	0.00	0.00
USP37110AN62 5.2500 % ENAP	2018 - 29	1,250,000	0	1,250,000	0	0.00	0.00
US29274FAF18 4.0000 % Enel Americas	2016 - 26	0	2,200,000	0	2,200,000	2,097,744.00	1.35
US29246RAA14 4.2500 % Enel Gener	2014 - 24	987,000	1,470,000	2,457,000	0	0.00	0.00
USG3066LAF88 2.6250 % ENN Engy	2020 - 30	1,190,000	0	0	1,190,000	996,692.04	0.64
USP37115AE50 4.8750 % Entel	2013 - 24	2,000,000	0	0	2,000,000	660,757.42	0.43
XS2109200050 3.3750 % FarEast Hor	2020 - 25	0	1,000,000	0	1,000,000	975,021.62	0.63
US33938XAC92 3.7500 % Flex	2020 - 26	2,000,000	0	0	2,000,000	1,927,513.44	1.24
XS2236362849 1.6250 % Foxcon FE	2020 - 25	2,780,000	0	0	2,780,000	2,606,945.00	1.68
XS2236363227 2.5000 % Foxcon FE	2020 - 30	1,100,000	0	1,100,000	0	0.00	0.00
USY7141BAA18 4.7630 % Freeport ID	2022 - 27	2,000,000	0	0	2,000,000	1,932,980.00	1.24
USY7141BAB90 5.3150 % Freeport ID	2022 - 32	1,000,000	0	0	1,000,000	945,010.00	0.61
USG3925DAD24 4.8750 % Gerdau Tde	2017 - 27	2,000,000	1,000,000	0	3,000,000	2,883,900.00	1.86
XS1993827135 5.1250 % Gold Fields	2019 - 24	3,500,000	0	3,500,000	0	0.00	0.00
XS1993965950 6.1250 % Gold Fields	2019 - 29	0	2,000,000	0	2,000,000	2,009,325.88	1.29
USY306AXAD26 3.3790 % HANWHA LIFE	2022 - 32	0	1,700,000	0	1,700,000	1,567,604.00	1.01
USU3822UAA89 5.0000 % Hanwha Q CEL Am	2023 - 28	0	2,000,000	0	2,000,000	1,957,311.42	1.26

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2196334838 3.2500 % Hikma Fin	2020 - 25	2,800,000	0	0	2,800,000	2,684,500.00	1.73
XS2357744619 2.2500 % HK Land	2021 - 31	1,700,000	0	0	1,700,000	1,350,239.31	0.87
XS2178221490 2.8750 % Hysan (MTN)	2020 - 27	1,000,000	0	0	1,000,000	908,174.96	0.58
USP58072AS10 3.8500 % Inversiones	2020 - 30	400,000	0	0	400,000	358,800.00	0.23
USP58072AG71 4.3750 % Inversiones	2013 - 23	500,000	0	500,000	0	0.00	0.00
USP58072AK83 4.7500 % Inversiones	2014 - 24	2,000,000	0	2,000,000	0	0.00	0.00
USP58072AY87 6.1250 % Inversiones	2024 - 34	0	2,000,000	0	2,000,000	1,966,127.44	1.26
XS1910118055 4.1250 % Johnson Ele	2019 - 24	1,275,000	500,000	1,775,000	0	0.00	0.00
USY4841MWE56 4.6250 % KHFC	2023 - 33	0	2,000,000	0	2,000,000	1,883,666.24	1.21
USY4841MWD73 4.6250 % KHFC	2023 - 28	0	1,200,000	0	1,200,000	1,175,121.46	0.76
USY4841M6A22 4.8750 % KHFC	2024 - 27	0	500,000	0	500,000	494,637.84	0.32
USL5828LAB55 4.8750 % Klabin	2017 - 27	1,500,000	0	500,000	1,000,000	960,755.23	0.62
XS2465969132 3.5000 % Korea Water	2022 - 25	500,000	0	0	500,000	489,498.61	0.31
XS1477561606 2.1250 % KOSME	2016 - 26	2,000,000	0	0	2,000,000	1,845,558.34	1.19
XS2357433536 1.3750 % KT	2021 - 27	1,000,000	0	1,000,000	0	0.00	0.00
XS2125052261 5.8750 % Lenovo	2020 - 25	1,500,000	500,000	0	2,000,000	1,997,240.00	1.28
USY5257YAM94 6.5360 % Lenovo	2022 - 32	1,500,000	0	0	1,500,000	1,546,473.14	0.99
USY52758AC63 3.2500 % LG Chem	2019 - 24	2,000,000	1,500,000	0	3,500,000	3,455,970.00	2.22
XS2651619285 4.8750 % Masdar	2023 - 33	0	1,000,000	0	1,000,000	952,644.34	0.61
USL6388GAB60 5.1250 % Millicom	2017 - 28	1,500,000	0	0	1,500,000	1,247,244.49	0.80
XS2213668085 1.6250 % MTR	2020 - 30	3,400,000	0	0	3,400,000	2,758,046.00	1.77
XS1509084775 2.5000 % MTR Corp	2016 - 26	787,000	0	0	787,000	736,269.98	0.47
XS2634075399 7.5000 % MVM Energy	2023 - 28	0	3,000,000	0	3,000,000	3,084,302.97	1.98
XS2315967989 1.5000 % Naver	2021 - 26	2,000,000	0	0	2,000,000	1,846,337.02	1.19
USP7S81YAB11 1.8750 % Orbia	2021 - 26	2,000,000	0	0	2,000,000	1,843,000.00	1.19
US71567RAN61 2.3000 % Per Pe SBSN	2020 - 25	2,800,000	0	0	2,800,000	2,691,810.18	1.73
USY7140EAA65 5.1500 % Pertamina Geo	2023 - 28	0	2,200,000	0	2,200,000	2,157,999.47	1.39

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US715638DU38 3.0000 % Peru	2021 - 34	0	2,500,000	0	2,500,000	1,961,967.23	1.26
XS0279120793 0.0000 % Peru Enhanced	2006 - 25	9,750,000	0	0	9,750,000	805,587.08	0.52
XS2191367494 2.5000 % PLDT	2020 - 31	1,000,000	0	0	1,000,000	816,843.87	0.53
XS2049301042 3.2500 % Power Fin	2019 - 24	0	500,000	500,000	0	0.00	0.00
XS2009878880 3.7500 % Power Fin	2019 - 24	0	760,000	760,000	0	0.00	0.00
XS1725342288 3.7500 % Power Fin	2017 - 27	1,000,000	1,000,000	0	2,000,000	1,864,440.00	1.20
USN7163RAA16 3.6800 % Prosus	2020 - 30	1,500,000	0	0	1,500,000	1,290,750.00	0.83
USL7909CAA55 5.3000 % Raizen F Fin	2017 - 27	3,600,000	0	3,600,000	0	0.00	0.00
USL7909CAC12 6.4500 % Raizen F Fin	2024 - 34	0	2,200,000	0	2,200,000	2,188,004.50	1.41
XS2306847232 2.2500 % REC	2021 - 26	0	1,000,000	1,000,000	0	0.00	0.00
XS2362538642 2.7500 % REC	2021 - 27	1,000,000	0	0	1,000,000	920,490.00	0.59
XS1641477119 3.8750 % REC	2017 - 27	0	2,000,000	0	2,000,000	1,881,320.00	1.21
XS1902341939 5.2500 % REC	2018 - 23	2,450,000	1,670,000	4,120,000	0	0.00	0.00
USY7280PAA13 4.5000 % 10 Renew Power	2021 - 28	1,000,000	1,000,000	0	2,000,000	1,786,261.44	1.15
XS2228112954 2.1500 % Sabic Cap I	2020 - 30	3,000,000	0	3,000,000	0	0.00	0.00
XS1992985694 3.8900 % Saudi Tel Co	2019 - 29	1,000,000	0	0	1,000,000	935,153.29	0.60
USY7758EEG27 4.4000 % Shriram Fin	2021 - 24	0	2,600,000	2,600,000	0	0.00	0.00
USY7758EEF44 5.1000 % Shriram Fin	2020 - 23	0	1,030,000	1,030,000	0	0.00	0.00
USY775M1BG76 6.6250 % Shriram Fin	2024 - 27	0	2,000,000	0	2,000,000	1,980,808.96	1.27
XS1253849357 3.2500 % SingTel	2015 - 25	2,200,000	0	0	2,200,000	2,143,548.00	1.38
USY8085FBJ85 6.2500 % SK Hynix	2023 - 26	900,000	0	900,000	0	0.00	0.00
USY8085FBK58 6.3750 % SK Hynix	2023 - 28	0	1,000,000	1,000,000	0	0.00	0.00
USY8085FBL32 6.5000 % SK Hynix	2023 - 33	615,000	2,600,000	615,000	2,600,000	2,678,532.12	1.72
XS0841671000 0.0000 % Steel Cap	2012 - 22	3,000,000	0	0	3,000,000	0.00	0.00
XS2555677215 5.9500 % Sunny Optic	2023 - 26	0	2,250,000	0	2,250,000	2,239,471.35	1.44
USA9890AAA81 5.7500 % Suzano AT	2016 - 26	400,000	0	0	400,000	397,420.44	0.26
US86964WAF95 6.0000 % Suzano AT	2019 - 29	2,000,000	0	0	2,000,000	1,976,460.00	1.27

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US88032XAL82 3.2800 % Tencent	2019 - 24	0	3,000,000	3,000,000	0	0.00	0.00
XS2417084030 2.7500 % The Link	2022 - 32	2,000,000	0	0	2,000,000	1,643,195.04	1.06
USP3083SAD73 4.7000 % Trans	2019 - 34	550,000	1,000,000	0	1,550,000	1,407,353.50	0.91
USP9406GAC26 5.2500 % Trust F/1401	2015 - 26	2,000,000	0	0	2,000,000	1,930,600.00	1.24
USG91139AC27 0.7500 % TSMC GI	2020 - 25	3,000,000	0	0	3,000,000	2,801,160.00	1.80
USY9048BAA18 2.8000 % UltraTech	2021 - 31	2,000,000	0	2,000,000	0	0.00	0.00
XS2078642183 3.5000 % Vanke RE	2019 - 29	0	2,750,000	1,300,000	1,450,000	590,177.55	0.38
XS1958532829 4.2000 % Vanke RE	2019 - 24	2,000,000	0	2,000,000	0	0.00	0.00
USU9841MAA00 1.5000 % Wipro IT Svc	2021 - 26	0	2,000,000	0	2,000,000	1,834,495.36	1.18
Total						117,942,704.34	75.88
Total Bonds, listed on an official stock exchange						144,316,850.46	92.85

Money market instruments

Money market instruments, listed on an official stock exchange

USD

US912796ZG72 0.0000 % USA TB	2022 - 23	5,000,000	0	5,000,000	0	0.00	0.00
Total Money market instruments, listed on an official stock exchange						0.00	0.00

Total Securities						144,316,850.46	92.85
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Total Securities						144,316,850.46	92.85
Current account balance						10,327,872.43	6.64
Derivative financial instruments						-664,228.37	-0.43
Other assets						1,471,822.54	0.95
Total assets as of 30.04.2024						155,452,317.06	100.01
Liabilities						-20,481.47	-0.01
Net assets as of 30.04.2024						155,431,835.59	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
EUR	Purchase	3,758,303.16	USD	3,998,511.35	20.05.2024	LGT Bank AG	22,294.25	0.01
EUR	Purchase	5,409,736.93	USD	5,755,494.86	20.05.2024	LGT Bank AG	32,090.56	0.02
CHF	Purchase	498,663.00	USD	547,452.52	21.05.2024	LGT Bank AG	-2,579.97	0.00
CHF	Purchase	123,923,555.04	USD	136,048,317.11	21.05.2024	LGT Bank AG	-641,151.14	-0.41
CHF	Purchase	6,045,048.09	USD	6,636,499.57	21.05.2024	LGT Bank AG	-31,275.65	-0.02
CHF	Purchase	22,042.50	USD	24,231.34	21.05.2024	LGT Bank AG	-146.23	0.00
CHF	Purchase	82,694.62	USD	90,375.74	21.05.2024	LGT Bank AG	-18.07	0.00
CHF	Sale	109,966.25	USD	120,175.00	21.05.2024	LGT Bank AG	18.52	0.00
CHF	Sale	66,240.39	USD	72,814.76	21.05.2024	LGT Bank AG	436.08	0.00
CHF	Sale	4,935,000.00	USD	5,457,659.89	21.06.2024	LGT Bank AG	46,333.28	0.03
EUR	Sale	20,000,000.00	USD	21,335,910.00	21.06.2024	LGT Bank AG	-90,230.00	-0.06
Total open derivative financial instruments at the end of the period under review							-664,228.37	-0.43

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	CHF	USD	96,717.88	108,389.35
22.05.2023	CHF	USD	4,286,969.56	4,814,499.03
22.05.2023	CHF	USD	128,699,976.24	144,537,044.77
22.05.2023	CHF	USD	42,588.00	47,828.63
22.05.2023	CHF	USD	59,344.58	66,359.51
22.05.2023	CHF	USD	795,221.20	893,076.48
22.05.2023	EUR	USD	43,437.18	47,810.22
22.05.2023	EUR	USD	5,286,506.78	5,829,457.46
22.05.2023	EUR	USD	4,206,362.82	4,638,377.31
22.05.2023	USD	CHF	888,118.38	795,221.20
22.05.2023	USD	CHF	5,963.09	5,312.46
22.05.2023	USD	CHF	3,987.12	3,553.68
22.05.2023	USD	CHF	143,734,617.20	128,699,976.24
22.05.2023	USD	CHF	1,992.77	1,774.50
22.05.2023	USD	CHF	8,985.76	7,978.41
22.05.2023	USD	CHF	4,963,062.84	4,443,926.47
22.05.2023	USD	CHF	13,873.31	12,434.94
22.05.2023	USD	CHF	11,952.01	10,639.56
22.05.2023	USD	EUR	5,744,846.92	5,286,506.78
22.05.2023	USD	EUR	1,969.90	1,797.08
22.05.2023	USD	EUR	978.09	900.20
22.05.2023	USD	EUR	4,615,326.53	4,247,102.72
20.06.2023	CHF	USD	30,148.82	33,674.77
20.06.2023	CHF	USD	4,443,926.47	4,979,920.27

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.06.2023	CHF	USD	128,699,976.24	144,222,822.89
20.06.2023	CHF	USD	91,019.04	100,610.32
20.06.2023	CHF	USD	52,791.60	58,511.12
20.06.2023	CHF	USD	795,221.20	891,134.95
20.06.2023	EUR	USD	5,286,506.78	5,753,807.55
20.06.2023	EUR	USD	4,247,102.72	4,622,525.36
20.06.2023	USD	CHF	984.15	885.01
20.06.2023	USD	CHF	4,883.77	4,418.40
20.06.2023	USD	CHF	1,949.75	1,766.40
20.06.2023	USD	CHF	3,890.31	3,521.16
20.06.2023	USD	CHF	1,946.00	1,765.76
20.06.2023	USD	CHF	143,879,235.60	128,699,976.24
20.06.2023	USD	CHF	5,135,870.42	4,594,036.09
20.06.2023	USD	CHF	8,815.28	7,946.19
20.06.2023	USD	CHF	3,973.53	3,546.92
20.06.2023	USD	CHF	889,011.96	795,221.20
20.06.2023	USD	EUR	4,556,529.68	4,175,322.72
20.06.2023	USD	EUR	5,769,164.85	5,286,506.78
20.06.2023	USD	EUR	77,540.70	71,780.00
07.07.2023	USD	CHF	7,399,480.27	6,700,000.00
07.07.2023	USD	EUR	21,879,180.00	20,000,000.00
20.07.2023	CHF	USD	21,246.00	23,759.01
20.07.2023	CHF	USD	795,221.20	891,914.55
20.07.2023	CHF	USD	303,651.04	340,653.12
20.07.2023	CHF	USD	132,739.57	150,592.29
20.07.2023	CHF	USD	128,699,976.24	144,348,995.15
20.07.2023	CHF	USD	4,594,036.09	5,152,638.82
20.07.2023	CHF	USD	2,654.43	2,961.96
20.07.2023	EUR	USD	4,175,322.72	4,563,314.58
20.07.2023	EUR	USD	5,286,506.78	5,777,755.42
20.07.2023	USD	CHF	7,898.19	7,078.48
20.07.2023	USD	CHF	6,951.78	6,196.96
20.07.2023	USD	CHF	5,832,916.50	5,016,308.19
20.07.2023	USD	CHF	1,979.80	1,759.84
20.07.2023	USD	CHF	2,991.76	2,637.21
20.07.2023	USD	CHF	3,957.63	3,535.04
20.07.2023	USD	CHF	15,838.60	14,164.00
20.07.2023	USD	CHF	149,651,135.16	128,699,976.24
20.07.2023	USD	CHF	894,144.42	768,964.20
20.07.2023	USD	CHF	29,455.22	26,257.00
20.07.2023	USD	CHF	2,952.98	2,647.41
20.07.2023	USD	EUR	4,693,722.81	4,174,424.41
20.07.2023	USD	EUR	5,944,148.22	5,286,506.78
20.07.2023	USD	EUR	985.24	898.31
21.08.2023	CHF	USD	114,515.70	130,931.95
21.08.2023	CHF	USD	29,150.55	33,754.69
21.08.2023	CHF	USD	5,016,308.19	5,853,130.22
21.08.2023	CHF	USD	128,699,976.24	150,169,744.63
21.08.2023	CHF	USD	880.38	1,007.90
21.08.2023	CHF	USD	768,964.20	897,243.04
21.08.2023	EUR	USD	4,174,424.41	4,700,802.63

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.08.2023	EUR	USD	5,286,506.78	5,953,114.14
21.08.2023	USD	CHF	10,228.22	8,833.50
21.08.2023	USD	CHF	878,113.74	768,964.20
21.08.2023	USD	CHF	2,063.45	1,768.52
21.08.2023	USD	CHF	3,032.00	2,640.36
21.08.2023	USD	CHF	5,826,853.98	5,102,576.03
21.08.2023	USD	CHF	22,765.54	19,457.02
21.08.2023	USD	CHF	2,041.15	1,766.34
21.08.2023	USD	CHF	16,111.00	14,095.84
21.08.2023	USD	CHF	2,014.25	1,761.78
21.08.2023	USD	CHF	2,047.91	1,768.90
21.08.2023	USD	CHF	146,968,112.64	128,699,976.24
21.08.2023	USD	CHF	7,145.45	6,186.53
21.08.2023	USD	EUR	4,170,515.24	3,811,474.36
21.08.2023	USD	EUR	54,657.47	49,346.55
21.08.2023	USD	EUR	5,784,495.72	5,286,506.78
21.08.2023	USD	EUR	344,633.00	313,603.50
20.09.2023	CHF	USD	36,748.74	41,868.41
20.09.2023	CHF	USD	136,980.48	154,264.25
20.09.2023	CHF	USD	768,964.20	881,081.87
20.09.2023	CHF	USD	5,102,576.03	5,846,549.45
20.09.2023	CHF	USD	128,699,976.24	147,464,882.54
20.09.2023	EUR	USD	3,811,474.36	4,175,984.71
20.09.2023	EUR	USD	3,567.56	3,805.68
20.09.2023	EUR	USD	5,286,506.78	5,792,081.86
20.09.2023	USD	CHF	9,954.57	8,786.60
20.09.2023	USD	CHF	64,888.75	57,812.70
20.09.2023	USD	CHF	6,978.10	6,132.91
20.09.2023	USD	CHF	1,993.34	1,753.20
20.09.2023	USD	CHF	12,036.99	10,544.40
20.09.2023	USD	CHF	5,774,291.17	5,177,229.46
20.09.2023	USD	CHF	9,210.40	8,094.84
20.09.2023	USD	CHF	2,973.72	2,630.94
20.09.2023	USD	CHF	848,616.28	760,869.36
20.09.2023	USD	CHF	143,542,244.30	128,699,976.24
20.09.2023	USD	CHF	12,854.77	11,415.04
20.09.2023	USD	EUR	3,941,356.68	3,695,252.84
20.09.2023	USD	EUR	83,129.38	77,583.12
20.09.2023	USD	EUR	2,919.31	2,677.59
20.09.2023	USD	EUR	43,023.67	39,528.37
20.09.2023	USD	EUR	5,638,588.13	5,286,506.78
29.09.2023	USD	CHF	7,518,206.40	6,700,000.00
29.09.2023	USD	EUR	21,502,924.30	19,700,000.00
29.09.2023	USD	EUR	1,049,597.80	959,100.00
29.09.2023	USD	MXN	2,950,000.00	50,562,197.60
20.10.2023	CHF	USD	5,244.24	5,804.43
20.10.2023	CHF	USD	128,699,976.24	144,009,802.34
20.10.2023	CHF	USD	5,177,229.46	5,793,099.68
20.10.2023	CHF	USD	104,456.40	113,601.43
20.10.2023	CHF	USD	760,869.36	851,380.47
20.10.2023	CHF	USD	46,382.95	51,827.48

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2023	EUR	USD	3,695,252.84	3,945,994.22
20.10.2023	EUR	USD	5,286,506.78	5,645,222.70
20.10.2023	USD	CHF	1,580,594.18	1,451,208.32
20.10.2023	USD	CHF	546,236.70	494,125.72
20.10.2023	USD	CHF	58,265.80	53,116.33
20.10.2023	USD	CHF	15,146.17	13,927.52
20.10.2023	USD	CHF	282,848.16	260,090.48
20.10.2023	USD	CHF	14,705.94	13,143.15
20.10.2023	USD	CHF	14,268.98	13,026.45
20.10.2023	USD	CHF	5,804.16	5,244.24
20.10.2023	USD	CHF	5,761,886.44	5,212,202.47
20.10.2023	USD	CHF	4,889.16	4,375.75
20.10.2023	USD	CHF	20,020.51	18,277.14
20.10.2023	USD	CHF	140,668,547.34	127,248,767.92
20.10.2023	USD	CHF	7,246.34	6,653.16
20.10.2023	USD	EUR	5,552,946.72	5,286,506.78
20.10.2023	USD	EUR	3,881,493.58	3,695,252.84
20.11.2023	CHF	USD	35,711.82	40,043.35
20.11.2023	CHF	USD	127,248,767.92	141,157,120.12
20.11.2023	CHF	USD	20,850.72	23,240.31
20.11.2023	CHF	USD	865.69	972.13
20.11.2023	CHF	USD	494,125.72	548,133.90
20.11.2023	CHF	USD	5,212,202.47	5,781,898.73
20.11.2023	CHF	USD	102,039.32	112,399.27
20.11.2023	EUR	USD	5,286,506.78	5,560,844.76
20.11.2023	EUR	USD	38,069.46	40,804.18
20.11.2023	EUR	USD	3,695,252.84	3,887,014.29
20.11.2023	USD	CHF	3,873.20	3,475.12
20.11.2023	USD	CHF	8,761.29	7,789.23
20.11.2023	USD	CHF	555,766.30	492,464.52
20.11.2023	USD	CHF	30,962.16	27,924.80
20.11.2023	USD	CHF	49,391.41	44,302.17
20.11.2023	USD	CHF	11,638.63	10,465.44
20.11.2023	USD	CHF	5,789.48	5,219.28
20.11.2023	USD	CHF	1,953.24	1,742.04
20.11.2023	USD	CHF	1,862.60	1,661.20
20.11.2023	USD	CHF	143,605,425.93	127,248,767.92
20.11.2023	USD	CHF	117,057.47	105,466.56
20.11.2023	USD	CHF	5,829,235.28	5,165,285.38
20.11.2023	USD	EUR	39,449.29	37,267.08
20.11.2023	USD	EUR	4,016,133.60	3,696,055.22
20.11.2023	USD	EUR	5,744,318.27	5,286,506.78
20.12.2023	CHF	USD	127,248,767.92	144,083,481.95
20.12.2023	CHF	USD	53,811.44	61,658.75
20.12.2023	CHF	USD	492,464.52	557,616.42
20.12.2023	CHF	USD	5,390.64	6,173.57
20.12.2023	CHF	USD	1,348,324.14	1,557,819.74
20.12.2023	CHF	USD	1,328,018.06	1,507,005.05
20.12.2023	CHF	USD	5,165,285.38	5,848,640.54
20.12.2023	CHF	USD	85,622.87	97,761.97
20.12.2023	CHF	USD	43,889.00	50,079.30

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2023	EUR	USD	39,811.20	43,466.86
20.12.2023	EUR	USD	3,696,055.22	4,020,587.35
20.12.2023	EUR	USD	5,286,506.78	5,750,688.51
20.12.2023	EUR	USD	65,670.89	71,701.12
20.12.2023	USD	CHF	3,033.28	2,641.29
20.12.2023	USD	CHF	6,105,693.17	5,292,414.84
20.12.2023	USD	CHF	4,952.87	4,377.30
20.12.2023	USD	CHF	5,974.98	5,257.80
20.12.2023	USD	CHF	149,890,528.52	129,925,110.12
20.12.2023	USD	CHF	2,021.63	1,764.42
20.12.2023	USD	CHF	23,035.43	20,188.94
20.12.2023	USD	CHF	19,937.26	17,541.60
20.12.2023	USD	CHF	5,032.89	4,422.50
20.12.2023	USD	CHF	574,359.90	497,855.16
20.12.2023	USD	CHF	2,175,531.00	1,900,000.00
20.12.2023	USD	EUR	972.24	904.48
20.12.2023	USD	EUR	5,841,366.71	5,352,177.67
20.12.2023	USD	EUR	4,076,337.46	3,734,961.94
12.01.2024	CHF	USD	1,900,000.00	2,181,638.64
12.01.2024	EUR	USD	1,200,000.00	1,294,454.40
12.01.2024	USD	CHF	7,460,627.53	6,760,000.00
12.01.2024	USD	EUR	22,172,632.89	20,888,000.00
12.01.2024	USD	MXN	2,839,844.20	50,563,000.00
22.01.2024	CHF	USD	129,925,110.12	150,452,033.28
22.01.2024	CHF	USD	185,226.08	217,641.62
22.01.2024	CHF	USD	5,821.20	6,740.89
22.01.2024	CHF	USD	57,034.81	66,755.01
22.01.2024	CHF	USD	5,292,414.84	6,128,565.70
22.01.2024	CHF	USD	497,855.16	576,511.51
22.01.2024	EUR	USD	3,734,961.94	4,082,145.33
22.01.2024	EUR	USD	5,352,177.67	5,849,689.35
22.01.2024	EUR	USD	38,851.64	42,463.09
22.01.2024	EUR	USD	57,559.26	62,909.68
22.01.2024	USD	CHF	17,659.07	15,131.53
22.01.2024	USD	CHF	12,555.66	10,686.12
22.01.2024	USD	CHF	6,182.97	5,339.64
22.01.2024	USD	CHF	144,939,830.46	123,923,555.04
22.01.2024	USD	CHF	6,432,692.68	5,499,952.24
22.01.2024	USD	CHF	6,939,738.30	6,001,555.08
22.01.2024	USD	CHF	4,193.95	3,566.20
22.01.2024	USD	CHF	589,095.16	503,676.36
22.01.2024	USD	EUR	5,924,202.91	5,409,736.93
22.01.2024	USD	EUR	4,131,703.41	3,772,900.57
22.01.2024	USD	EUR	1,006.66	913.01
20.02.2024	CHF	USD	87,987.24	101,222.02
20.02.2024	CHF	USD	5,499,952.24	6,453,373.67
20.02.2024	CHF	USD	123,923,555.04	145,405,809.31
20.02.2024	CHF	USD	219,674.39	255,037.95
20.02.2024	CHF	USD	24,876.88	28,627.35
20.02.2024	CHF	USD	73,778.70	84,386.02
20.02.2024	CHF	USD	503,676.36	590,989.09

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.02.2024	EUR	USD	3,772,900.57	4,136,136.57
20.02.2024	EUR	USD	5,409,736.93	5,930,559.35
20.02.2024	USD	CHF	5,210.79	4,465.65
20.02.2024	USD	CHF	14,383.60	12,456.92
20.02.2024	USD	CHF	10,263.76	8,930.50
20.02.2024	USD	CHF	572,359.50	503,676.36
20.02.2024	USD	CHF	140,822,221.64	123,923,555.04
20.02.2024	USD	CHF	4,129.98	3,557.48
20.02.2024	USD	CHF	6,675,218.41	5,874,192.20
20.02.2024	USD	CHF	3,049.96	2,666.70
20.02.2024	USD	EUR	12,708.67	11,854.05
20.02.2024	USD	EUR	5,822,499.86	5,409,736.93
20.02.2024	USD	EUR	4,045,061.69	3,758,303.16
20.02.2024	USD	EUR	981.74	911.56
20.02.2024	USD	EUR	1,965.82	1,831.80
20.03.2024	CHF	USD	20,405.83	23,222.75
20.03.2024	CHF	USD	503,676.36	574,153.73
20.03.2024	CHF	USD	88,780.00	100,732.97
20.03.2024	CHF	USD	5,874,192.20	6,696,143.86
20.03.2024	CHF	USD	123,923,555.04	141,263,670.61
20.03.2024	CHF	USD	12,415.06	14,149.02
20.03.2024	EUR	USD	5,409,736.93	5,828,856.30
20.03.2024	EUR	USD	3,758,303.16	4,049,477.70
20.03.2024	USD	CHF	25,451.90	22,261.25
20.03.2024	USD	CHF	570,027.57	503,676.36
20.03.2024	USD	CHF	5,076.62	4,455.80
20.03.2024	USD	CHF	18,203.12	15,986.34
20.03.2024	USD	CHF	2,019.28	1,774.42
20.03.2024	USD	CHF	9,039.52	7,987.14
20.03.2024	USD	CHF	6,721,247.39	5,938,894.19
20.03.2024	USD	CHF	5,052.99	4,433.95
20.03.2024	USD	CHF	140,248,477.86	123,923,555.04
20.03.2024	USD	EUR	4,092,416.31	3,758,303.16
20.03.2024	USD	EUR	5,890,662.54	5,409,736.93
19.04.2024	EUR	USD	2,000,000.00	2,174,179.60
19.04.2024	USD	CHF	5,796,946.66	4,885,000.00
19.04.2024	USD	EUR	22,259,529.00	20,250,000.00
19.04.2024	USD	EUR	1,569,198.70	1,450,000.00
19.04.2024	USD	MXN	2,897,682.93	50,000,000.00
22.04.2024	CHF	USD	86,369.77	95,964.39
22.04.2024	CHF	USD	123,923,555.04	140,758,240.62
22.04.2024	CHF	USD	35,502.80	39,978.38
22.04.2024	CHF	USD	5,938,894.19	6,745,677.18
22.04.2024	CHF	USD	80,230.50	88,698.65
22.04.2024	CHF	USD	503,676.36	572,099.45
22.04.2024	EUR	USD	5,409,736.93	5,899,832.05
22.04.2024	EUR	USD	3,758,303.16	4,098,786.63
22.04.2024	USD	CHF	22,986.53	20,414.11
22.04.2024	USD	CHF	20,695.39	18,720.45
22.04.2024	USD	CHF	993.87	890.38
22.04.2024	USD	CHF	50,134.36	45,253.83

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.04.2024	USD	CHF	12,119.39	10,670.40
22.04.2024	USD	CHF	545,583.15	498,663.00
22.04.2024	USD	CHF	135,583,758.25	123,923,555.04
22.04.2024	USD	CHF	5,508.82	5,013.36
22.04.2024	USD	CHF	6,613,838.17	6,045,048.09
22.04.2024	USD	EUR	5,749,468.41	5,409,736.93
22.04.2024	USD	EUR	3,994,324.60	3,758,303.16

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
US 10yr Note DEC 23	29.12.2023	25	25
US 10yr Note JUN 23	30.06.2023	25	0
US 10yr Note SEP 23	29.09.2023	25	25
US 5yr Note DEC 23	04.01.2024	75	75
US 5yr Note JUN 23	06.07.2023	75	0
US 5yr Note SEP 23	04.10.2023	75	75

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

Notes to the Annual Report

Key accounting principles

Determination of net asset value

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Swinging single pricing

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

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

Under the swinging single pricing policy, the swinging single pricing committee (the "SSP committee") decides upon the application of single swinging pricing to the sub-funds, the effective swing threshold and sets the swing factors based on an assessment of the above listed costs incurred in the relevant markets. The SSP committee meets at least semi-annually, and

ad-hoc as deemed necessary (such as in the case of substantial changes in financial market conditions or in the case of material changes to the sub-funds' investment policy). The SSP committee takes into account and may rely upon advice by investment and risk management experts within or outside LGT Group.

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

Suspension of determination of net asset value

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

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

Reference master-feeder structure

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

LGT Sustainable Quality Equity Fund Hedged (feeder fund)

LGT Sustainable Quality Equity Hedged Sub-Fund (master fund)

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

Conversion rates as of 30 April 2024

AUD	1.00	=	USD	0.6493	BRL	1.00	=	USD	0.1930
CAD	1.00	=	USD	0.7277	CHF	1.00	=	USD	1.0901
CLP	1.00	=	USD	0.0010	CNY	1.00	=	USD	0.1379
CZK	1.00	=	USD	0.0425	DKK	1.00	=	USD	0.1433
EUR	1.00	=	USD	1.0690	GBP	1.00	=	USD	1.2521
IDR	100.00	=	USD	0.0061	INR	1.00	=	USD	0.0120

JPY	100.00	=	USD	0.6355	MXN	1.00	=	USD	0.0587
MYR	1.00	=	USD	0.2095	NOK	1.00	=	USD	0.0903
NZD	1.00	=	USD	0.5915	PEN	1.00	=	USD	0.2668
PLN	1.00	=	USD	0.2472	RUB	1.00	=	USD	0.0107
SEK	1.00	=	USD	0.0911					

Effective costs and Total Expense Ratio (TER)

Name	Management fee in %	Operations fee in %	TER 1 in %	TER 2 in %
LGT Sustainable Quality Equity Fund Hedged (USD) A	1.50	0.10	1.66	1.66
LGT Sustainable Quality Equity Fund Hedged (CHF) A	1.50	0.10	1.70	1.70
LGT Sustainable Quality Equity Fund Hedged (EUR) A	1.50	0.10	1.70	1.70
LGT Sustainable Quality Equity Fund Hedged (USD) B	1.50	0.10	1.66	1.66
LGT Sustainable Quality Equity Fund Hedged (CHF) B	1.50	0.10	1.70	1.70
LGT Sustainable Quality Equity Fund Hedged (EUR) B	1.50	0.10	1.70	1.70
LGT Sustainable Quality Equity Fund Hedged (CHF) I1	0.70	0.01	0.81	0.81
LGT Sustainable Quality Equity Fund Hedged (EUR) I1	0.70	0.01	0.81	0.81
LGT Sustainable Quality Equity Fund Hedged (USD) C	0.70	0.05	0.81	0.81
LGT Sustainable Quality Equity Fund Hedged (CHF) C	0.70	0.05	0.85	0.85
LGT Sustainable Quality Equity Fund Hedged (EUR) C	0.70	0.05	0.85	0.85
LGT Sustainable Quality Equity Fund Hedged (USD) IM	0.00	0.01	0.07	0.07
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) B	0.50	0.15	0.67	0.67
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) B	0.50	0.15	0.71	0.71
LGT Sustainable Short Duration Corporate Bond Fund Hedged (USD) B	0.50	0.15	0.71	0.71
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) I1	0.25	0.09	0.36	0.36
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I1	0.25	0.09	0.40	0.40
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I2	0.04	0.02	0.08	0.08
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) C	0.25	0.09	0.40	0.40
LGT Sustainable Bond Fund EM Defensive (USD) B	1.20	0.25	1.50	1.50
LGT Sustainable Bond Fund EM Defensive (CHF) B	1.20	0.25	1.54	1.54
LGT Sustainable Bond Fund EM Defensive (EUR) B	1.20	0.25	1.54	1.54
LGT Sustainable Bond Fund EM Defensive (EUR) I1	0.55	0.09	0.73	0.73
LGT Sustainable Bond Fund EM Defensive (CHF) I2	0.04	0.02	0.11	0.11
LGT Sustainable Bond Fund EM Defensive (CHF) C	0.55	0.09	0.73	0.73
LGT Sustainable Bond Fund EM Defensive (USD) IM	0.00	0.06	0.11	0.11

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

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

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

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

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

Transaction costs

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

Name	Currency	Amount
LGT Sustainable Quality Equity Fund Hedged	USD	13,587.04
LGT Sustainable Short Duration Corporate Bond Fund Hedged	EUR	146,567.74
LGT Sustainable Bond Fund EM Defensive	USD	23,090.46

Securities lending

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

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

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

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

As of 30 April 2024, there were no securities lent.

Derivatives coverage

Derivatives are used in accordance with the modified commitment approach. The corresponding limits were complied with as of 30 April 2024, resulting in the following values:

Name	Derivatives risk in % of the NAV	Overall risk in % of the NAV
LGT Sustainable Quality Equity Fund Hedged	20.67	120.67
LGT Sustainable Short Duration Corporate Bond Fund Hedged	39.57	139.57
LGT Sustainable Bond Fund EM Defensive	0.11	100.11

Distribution of profit

LGT Sustainable Quality Equity Fund Hedged (USD) A
LGT Sustainable Quality Equity Fund Hedged (CHF) A
LGT Sustainable Quality Equity Fund Hedged (EUR) A
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) A
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) A
LGT Sustainable Short Duration Corporate Bond Fund Hedged (USD) A
LGT Sustainable Bond Fund EM Defensive (USD) A

The generated profits of the unit classes are usually distributed on an annual basis.

For the financial year 2023/2024 the following distribution amounts as of 30 April 2024 have been designated.

Name	Net income		Capital gains		Substance		Total	
LGT Sustainable Quality Equity Fund Hedged (USD) A	USD	14.55	USD	47.00	USD	0.00	USD	61.55
LGT Sustainable Quality Equity Fund Hedged (CHF) A	CHF	10.50	CHF	39.63	CHF	0.00	CHF	50.13
LGT Sustainable Quality Equity Fund Hedged (EUR) A	EUR	11.18	EUR	0.00	EUR	39.85	EUR	51.03

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

Initial issue dates

Name	Date
LGT Sustainable Quality Equity Fund Hedged	30.06.2012
LGT Sustainable Short Duration Corporate Bond Fund Hedged	30.06.2012
LGT Sustainable Bond Fund EM Defensive	30.06.2012

Capital and other information on the management company

LGT Capital Partners (FL) Ltd., Herrengasse 12, 9490 Vaduz, Liechtenstein, acts as management company of the UCITS within the meaning of the UCITS Act. The management company's offices are located at Herrengasse 12, 9490 Vaduz, Liechtenstein, and it was incorporated, for an indefinite period of time, on 1 September 1998 as a public limited company (Aktiengesellschaft) under the laws of Liechtenstein, with a registered office and head office in Vaduz, Liechtenstein. Pursuant to chapter III of the UCITS act, the management company has been admitted by the FMA to act in this capacity and entered into the official list of Liechtenstein management companies.

The share capital of the management company is CHF 1 million and is fully paid up.

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

Depositories

<i>LGT Sustainable Quality Equity Fund Hedged</i>	<i>LGT Sustainable Short Duration Corporate Bond Fund Hedged</i>
CACEIS Investor Services Bank S.A., Dublin	DB Deutsche Bank AG, Frankfurt am Main
	EC Euroclear Bank, Brussels
	SIX SIS AG, Zurich
	UBS AG, Zurich

LGT Sustainable Bond Fund EM Defensive

EC Euroclear Bank, Brussels

SIX SIS 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 Quality Funds.

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 Sustainable Quality Equity Fund Hedged

LGT Sustainable Short Duration Corporate Bond Fund Hedged

LGT Sustainable Bond Fund EM Defensive

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 31.12.2023 ³		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 Quality Funds.

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: SFDR (unaudited)

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 Sustainable Quality Equity Fund
Hedged

Legal entity identifier: 549300F3GY7P81PIX10

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

It made **sustainable investments with an environmental objective: ___%**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

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

X No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 85.17% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



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

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

The Sub-Fund (a) achieved its financial objectives; and (b) promoted its environmental and social characteristics, indirectly via the investment of substantially all of its assets in the Master Fund. Disclosures contained in this Annex will refer to the Master Fund and provide information regarding how the Master Fund

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

measured, managed and attained the environmental and social characteristics it promoted. Where relevant, disclosure will also be provided directly from the Sub-Fund's perspective and in some cases disclosures will reflect the Sub-Fund's indirect exposures, based on its proportionate allocation to the Master Fund.

The Investment Manager in respect of the Master-Fund promoted environmental and social characteristics, as it seeks to take into account ESG related factors in the asset selection and investment consideration and/or monitoring process in the following ways:

ESG Exclusion Policy: Exclusions were applied in the investment selection process based on ESG factors as a means of promoting environmental and social characteristics. For example, the following companies are excluded from investment consideration:

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

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

- greenhouse gas emissions, energy consumption, water and sanitation natural resources and biodiversity, waste and emissions, labour conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact.

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

The Investment Manager's consideration of ESG factors in respect of the Master Fund, which included SDGs and climate factors, provided additional insights into both risk and value drivers, enabled optimisation of ESG in portfolio management and the asset selection process.

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

During the reported period, the Master-Fund achieved 99.55% underlying investments which promoted environmental and/or social characteristics of which 85.17% were considered sustainable investments. The primary binding element is a commitment of at least 90.0% of the assets of the Master-Fund to underlying investments, which promote environmental and/or social characteristics.

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

- **ESG Exclusion Policy:** The first factor contributing to whether the Master-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master-Fund has successfully and consistently executed its ESG exclusion policy. The Investment Manager successfully and consistently executed the Master-Fund's ESG Exclusion Policy.
- **Screening based on ESG Rating:** Another factor contributing to whether the Master-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master-Fund has successfully and consistently applied its ESG rating in the process to identify a universe of investable companies and in the investment monitoring. This resulted in the exclusion of any security that are in the lowest 25% of the universe as described further in the Supplement of the Prospectus under the following SFDR Annex section: "What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?". The Master-Fund has successfully and consistently executed its ESG assessment, by ensuring no investment in the lowest 25% was held in the portfolio.

- **Sustainable Investments:** The aggregate weight of all sustainable investments held by the Master-Fund shall be calculated and used to measure the attainment by the Master-Fund of the environmental and/or social characteristics it promotes. The Master-Fund has successfully aggregated the sustainable investments of the fund: 85.17%.
- **United Nations Sustainable Development Goals (“UN SDGs”):** In terms of considering whether investments of the Master-Fund which are eligible for selection may be categorised as sustainable investments which are aligned with SFDR, another factor contributing to whether the Master-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master-Fund has successfully and consistently applied its policy relating to investing in sustainable investments, i.e. in the context of the proportion of the Master-Fund in sustainable investments only including investments with a positive net contribution to the UN SDGs by virtue of a net positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment), to an environmental or social objective. The Investment Manager successfully and consistently applied its methodology relating to UN SDGs. Sustainable investments were fully comprised of investments meeting the prescribed UN SDG criteria and therefore 85.17% of the Master-Fund had investments align with the UN SDGs.

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

The share of investments that promoted environmental and/or social characteristics was 0.55% 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 Master-Fund targeted a combination of environmental and social objectives across the spectrum, as per below, based on alignment of such investments with the UN SDGs.

An investment with an environmental objective aligned with SFDR is one which is measured, for example, by key resource efficiency indicators on the use of energy, renewable energy, raw materials, water and land, on the production of waste, and greenhouse gas emissions, or on its impact on biodiversity and the circular economy.

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

The objective of the sustainable investment was to have a net positive SDG Score.

85.17% of the Master-Fund contributed to a net positive SDG Score. Highest scores were attained for a net positive contribution to UN SDG 5 (Gender Equality) and UN SDG 10 (Reduced Inequalities).

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 Master-Fund.

During the reporting period there were no breaches of norms outlined in the above-mentioned norms.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific 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 Master-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	3,008.06	99.53%	99.53%
GHG Emissions	Total Scope 2 GHG Emissions	4,392.65	99.53%	99.53%
GHG Emissions	Total Scope 3 GHG Emissions	113,075.27	99.53%	99.53%
GHG Emissions	Total GHG Emissions	120,475.98	99.53%	99.53%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	5.24	99.53%	99.53%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	85.38	99.53%	99.53%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	23.24	99.53%	99.53%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	454.92	99.53%	99.53%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	0.00%	99.53%	99.53%
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	55.42%	99.53%	99.53%

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	0.07	64.27%	99.53%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	3.40	13.42%	99.53%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.06	42.61%	99.53%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0.00%	99.53%	99.53%
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	0.00%	99.53%	99.53%
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	9.97%	99.53%	99.53%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	6.20%	54.83%	99.53%
Board gender diversity	Average ratio of female to male board members in investee companies	37.13%	99.53%	99.53%
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	0.00%	99.53%	99.53%



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 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
LGT Sustainable Quality Equity Sub-Fund Class A (USD)	Not Classified	100.00%	Ireland
Money account, LGT Bank, USD	N/A	0.08%	N/A
FX Forward JPY/USD 20230821/20230821	N/A	0.05%	N/A
FX Forward EUR/USD 20231120/20231120	N/A	0.04%	N/A
FX Forward EUR/USD 20240520/20240520	N/A	0.03%	N/A
FX Forward JPY/USD 20240521/20240521	N/A	0.03%	N/A
FX Forward JPY/USD 20231120/20231120	N/A	0.02%	N/A
FX Forward GBP/USD 20230821/20230821	N/A	0.02%	N/A
FX Forward CAD/USD 20231120/20231120	N/A	0.01%	N/A
FX Forward SEK/USD 20230821/20230821	N/A	0.01%	N/A
FX Forward AUD/USD 20230821/20230821	N/A	0.01%	N/A
Money account, LGT Bank, EUR	N/A	0.01%	N/A
FX Forward SEK/USD 20231120/20231120	N/A	0.01%	N/A
FX Forward DKK/USD 20230821/20230821	N/A	0.00%	N/A
FX Forward GBP/USD 20231120/20231120	N/A	0.00%	N/A



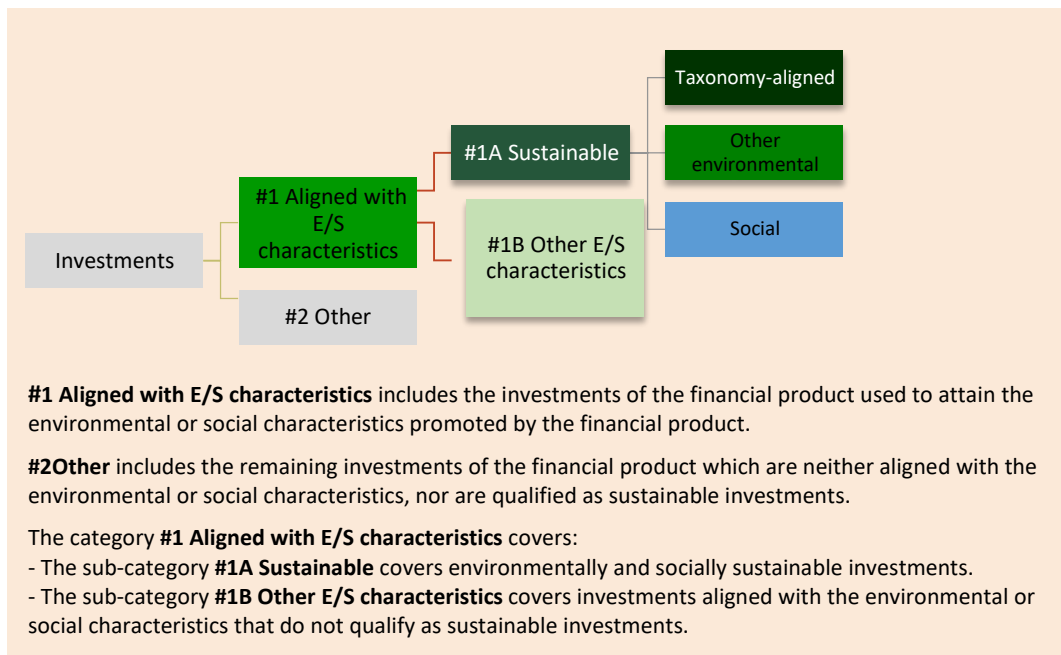
What was the proportion of sustainability-related investments?

The Master-Fund allocated 99.55% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S characteristics). The Master-Fund allocated 85.17% to sustainable investments (#1A Sustainable), of which 66.06% was social sustainable investments and 19.11% was environmental sustainable investments.

The remaining portion of 0.45% 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 Section C. of Annex A of the Prospectus in respect of the Master-Fund.



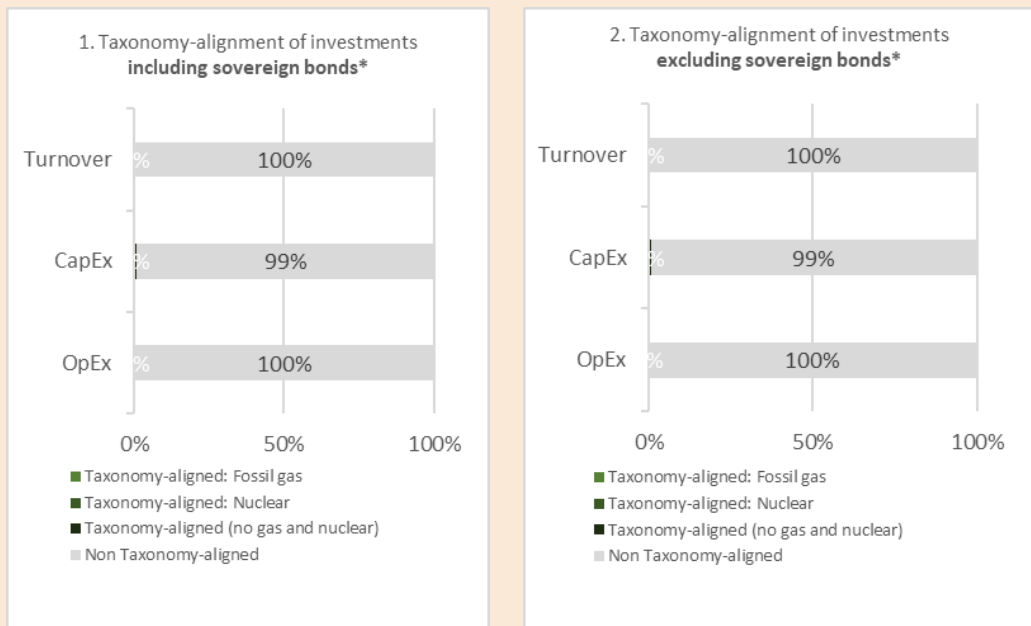
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 0.34%.

● **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 0.03%.

The share of investments made in enabling activities was 0.34%.

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?

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 18.77%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 66.06%.



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

The Master-Fund made 0.45% 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 have been exposures where an ESG assessment could not be applied or there was lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

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

Exclusions are also applied by the Investment Manager in the investment selection process based on ESG factors.



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

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

The Investment Manager conducted the following engagements:

- **Engagement with direct investments:** As an active direct investor in equities, the Investment Manager are in continuous dialogue with companies. It is a two-way dialogue that allows the Investment Manager to express its expectations as a sustainable investor, while also providing companies with the opportunity to offer further clarification and insight into their ESG practices and aspirations.

Some of the most frequent topics of engagement included climate action (greenhouse gas, transition), water risks and biodiversity.

- **Industry engagement:** We work together with international partners, networks and initiatives to raise awareness for ESG issues and enhance analytical tools.

In respect of additional actions taken to meet the environmental and/or social characteristics during the reference period, the Investment Manager continued alignment of the Master-Fund’s carbon footprint in line with the Net Zero Emissions by 2050 budget. This alignment included carbon budgets for each security.

Investors should note, the Master-Fund does not target a climate transition objective as specified under EU 2019/2088, nor does it explicitly promote such investment objective or characteristic, however, the Investment Manager applies general principles and tools of carbon budgeting to assess alignment with international targets, such as the Net Zero Emissions by 2050 for comparative and performance management purposes.



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

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

The Benchmark used by the Master-Fund is a mainstream index and does not take account of ESG factors and is therefore not consistent with the environmental and social characteristics promoted by the Master-Fund.

- ***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 V

Periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name: LGT Sustainable Short Duration Corporate Bond Fund Hedged

Legal entity identifier: 549300TJDW1UFX0EPV72

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"/> <input checked="" type="checkbox"/> Yes	<input type="radio"/> <input type="radio"/> <input type="checkbox"/> No
<input checked="" type="checkbox"/> It made sustainable investments with an environmental objective: 54.05% <ul style="list-style-type: none"> <input checked="" type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<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 made sustainable investments with a social objective: 43.52%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent was the sustainable investment objective of this financial product met?

The investment objective of the Sub-Fund was to generate consistent medium term capital appreciation while positively contributing to the United Nations Sustainable Development Goals (“**UN SDGs**”), thus pursuing a sustainable investment objective through a combination of environmental objectives (such as climate change mitigation and pollution prevention and control) and social objectives.

No reference benchmark was designated for the purpose of attaining the sustainable investment objective.

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

The Investment Manager considers the Sub-Fund has fully met its sustainable investment objective and positively contributed to the UN SDGs through a combination of environmental objectives (in particular climate change mitigation and pollution prevention and control) and social objectives. For further details on the performance towards these objectives, investors may refer to the section “How did the sustainability indicators perform?” and the associated sub-sections.

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

During the reported period, the Sub-Fund achieved 97.56% underlying investments which qualified as sustainable investments. The primary binding element is a commitment of at least 25% of the assets of the Sub-Fund to be sustainable investments with an environmental objective as well as at least 25% of the assets of the Sub-Fund to be sustainable investments with a social objective. On a combined basis, the Sub-Fund commits to 75% sustainable investments consisting both of assets aligned with social objectives and assets with environmental objectives. The assessment of whether this binding element has been attained, is measured by the following sustainability indicators:

1) ESG Exclusion Policy

The first factor contributing to whether the Sub-Fund is attaining its sustainable investment objective will be an assessment of whether the Sub-Fund has successfully and consistently executed its ESG exclusion policy. For example, the following companies are excluded from investment consideration:

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

The Investment Manager successfully and consistently executed the Sub-Fund’s ESG Exclusion Policy. Enforcement of the ESG Exclusion Policy occurred through ongoing monitoring.

2) Screening based on ESG Rating

Another factor contributing to whether the Sub-Fund will be considered to be attaining its sustainable investment objective will be an assessment of whether the Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers and in the investment monitoring process. The following are key performance indicators on ESG factors related to an issuer that are included in the ESG cockpit, which is a proprietary tool used as part of the ESG rating system discussed below, in the process to reduce the universe of

investable issuers through a systematic process which relies on information from underlying issuers:

- greenhouse gas emissions, energy consumption, water and sanitation, natural resources and biodiversity, waste and emissions, labour conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact.

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

3) Sustainable Investments

The aggregate weight of all sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the Sub-Fund of the sustainable objective.

At the end of the reporting period 97.56% of the investments were sustainable investments. Of such investments 54.05% of the sustainable investments had an environmental objective and 43.52% had a social objective.

4) United Nations Sustainable Development Goals (“UN SDGs”)

Sustainable investments of the Sub-Fund target a combination of environmental and social objectives across the spectrum based on the alignment of such investments with the UN SDGs. Other than cash,

Cash Equivalents and certain FDI retained specifically for liquidity management and/or hedging purposes, the Sub-Fund will only invest in assets that are sustainable investments. Thus, another factor contributing to whether the Sub-Fund is attaining its sustainable investment objective will be an assessment of whether the Sub-Fund has successfully and consistently applied its policy relating to investing in sustainable investments. The

Investment Manager considers as sustainable investments only instruments which either:

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

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 97.56% made a positive contribution to such UN SDGs.

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

The share of investments that promoted environmental and/ or social characteristics was 1.13% higher than in the previous reporting period.

● ***How did the sustainable investments not cause significant harm to any sustainable investment objective?***

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

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

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

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

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

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

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

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

The Investment Manager monitored breaches and controversies for new and existing investments which largely relies on the quality of data supplied by external data providers. Where the Investment Manager identified clear breaches of norms outlined in the

- OECD Guidelines for Multinational Enterprises,
- 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
- the International Bill of Human Rights the Investment Manager were excluded from investment by the Sub-Fund.



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

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

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

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	9,794.75	84.27%	85.19%
GHG Emissions	Total Scope 2 GHG Emissions	10,931.16	84.27%	85.19%

GHG Emissions	Total Scope 3 GHG Emissions	111,615.90	84.27%	85.19%
GHG Emissions	Total GHG Emissions	132,341.81	84.27%	85.19%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	34.49	84.27%	85.19%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	220.23	84.27%	85.19%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	86.17	84.27%	85.19%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	530.53	84.27%	85.19%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	6.66%	81.49%	85.19%
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	53.79%	80.65%	85.19%
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	0.84	65.34%	85.19%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	90.27	11.41%	85.19%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.19	49.03%	85.19%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0.00%	81.32%	85.19%
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	0.00%	85.00%	85.19%

Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	4.77%	85.00%	85.19%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	3.74%	29.59%	85.19%
Board gender diversity	Average ratio of female to male board members in investee companies	32.99%	83.76%	85.19%
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	0.00%	85.19%	85.19%
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)	2.35	0.63%	13.24%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0.00%, 0	1.88%	13.24%



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 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
International Bank for Reconstruction and Development World Bank 0.25 % 2019-21.05.2029 EMTN	N/A	1.50%	United States

GlaxoSmithKline Capital PLC 4 % 2005-16.06.2025 EMTN Reg-S-	Health Care	1.26%	United Kingdom
EssilorLuxottica SA 0.375 % 2020-05.01.2026 EMTN	Health Care	1.22%	France
European Union 0 % 2020- 04.11.2025	N/A	1.16%	Belgium
Agence Francaise de Developpement SA (ex-CFD) 0 % 2020-25.03.2025 EMTN	N/A	1.07%	France
Hasbro Inc 3 % 2019- 19.11.2024 Floating rate bond Global Bond	Consumer Discretionary	1.02%	United States
Council of Europe Development Bank 3 % 2022- 16.06.2025 Global Bond	N/A	1.01%	France
Roche Finance Europe BV 0.875 % 2015-25.02.2025 EMTN Reg-S-	Health Care	1.00%	Netherlands
AstraZeneca PLC 0.75 % 2016-12.05.2024 EMTN Reg- S-	Health Care	0.97%	United Kingdom
Swisscom Finance B.V. 0.375 % 2020-14.11.2028 Eurobond Reg-S-	N/A	0.93%	Netherlands
Thermo Fisher Scientific (Finance I) BV 0 % 2021- 18.11.2025 Eurobond Reg-S-	N/A	0.92%	Netherlands
Proximus SA 1.875 % 2015- 01.10.2025 EMTN	Communication Services	0.85%	Belgium
Henkel AG & Co. KGaA 1.75 % 2021-17.11.2026 EMTN Reg-S-	Consumer Staples	0.84%	Germany
Motability Operations Group PLC 0.125 % 2021- 20.07.2028 EMTN Reg-S-	Consumer Discretionary	0.82%	United Kingdom
Mondelez International Holdings Netherlands B.V. 0.25 % 2021-09.09.2029 Eurobond	N/A	0.81%	Netherlands



What was the proportion of sustainability-related investments?

97.56% of the portfolio was aligned with #1 Sustainable of which 54.05% had an environmental objective and 43.52% had a social objective.

The remaining portion of 2.44% was aligned with #2 Not sustainable.

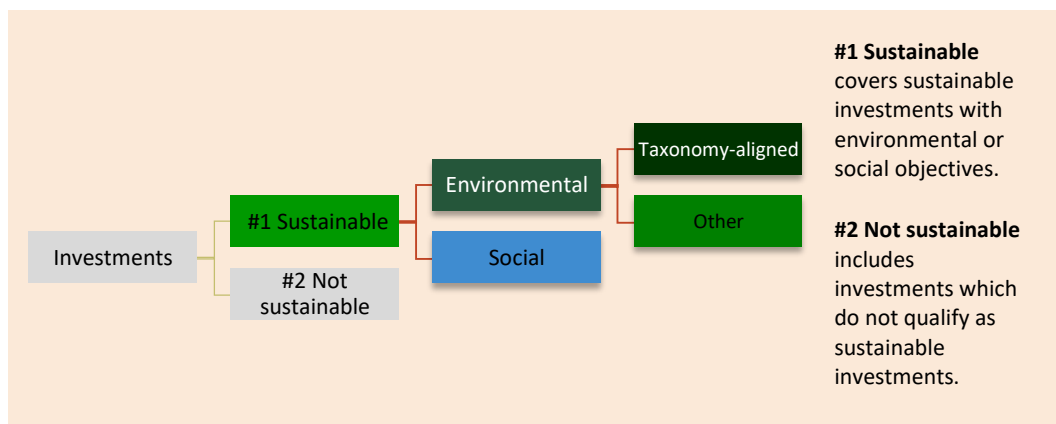
● What was the asset allocation?

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 globally in government-, corporates- and supranational bonds. Economic sectors related to the corporate exposure, include the financial, energy, communications, consumer goods and services, healthcare, technology, utilities and industrial sector.



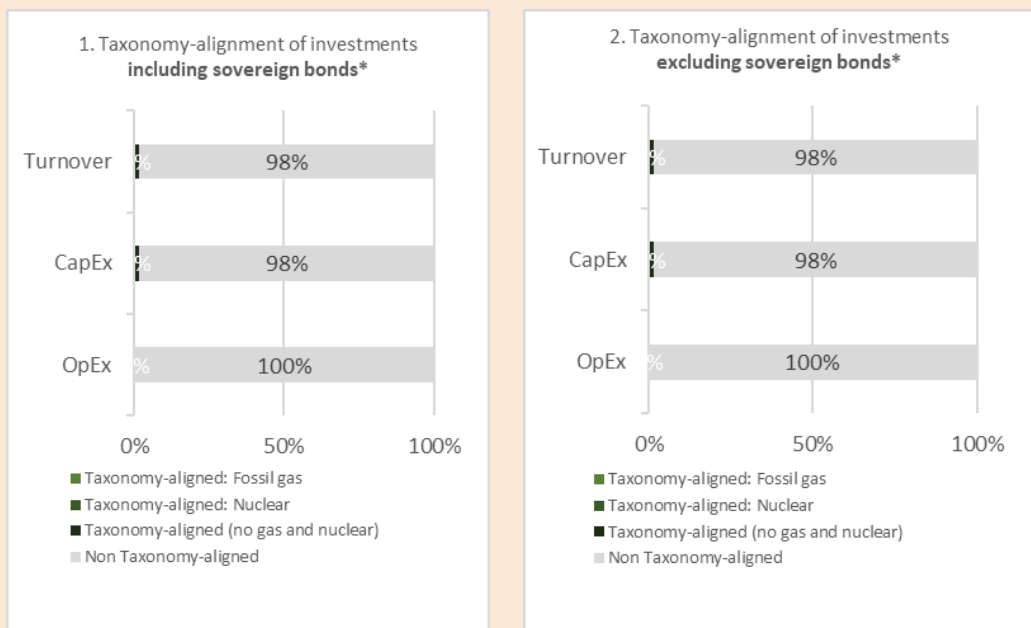
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 1.64%.

● **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 0.05%.

The share of investments made in enabling activities was 1.26%.

● **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 52.41%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 43.52%.



What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?

The Sub-Fund made 2.44% of investments in “#2 Not Sustainable”.

Investments made considered not sustainable were related to cash, cash equivalents and certain FDI. Such holdings are included for liquidity, hedging and/or cash management purposes and are considered “Not sustainable”. No minimum environmental or social safeguards were in place in relation to such cash, cash equivalents and certain FDI.



What actions have been taken to attain the sustainable investment objective during the reference period?

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

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

Direct Engagement

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

Indirect Engagement

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

Details on engagement activities are reported on an annual basis and are available in LGT Capital Partners Active Ownership Report 2023 available on www.lgtcp.com.



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

Not applicable. The Sub-Fund uses the Bloomberg Global Aggregate Corporate Hedged (TR) Index (the "Performance Benchmark") for performance measurement purposes only. The Performance Benchmark is a mainstream index and does not take account of ESG factors and is therefore not consistent with the sustainable investment objective of the Sub-Fund.

● ***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 sustainable investment objective?***

Not applicable.

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

Not applicable.

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

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the 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 Sustainable Bond Fund EM Defensive

Legal entity identifier: 5493004TS5B5Z1186G78

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 78.13% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It 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, as it took into account ESG related factors in the asset selection and investment consideration and / or monitoring process in the following ways:

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

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

The following **companies** were excluded from investment consideration:

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

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

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

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

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

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

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

During the reported period, the Sub-Fund achieved 93.41% underlying investments which promoted environmental and/or social characteristics of which 78.13% were considered sustainable investments. The primary binding element is a commitment of at least 80.0% of the assets of the Sub-Fund to underlying investments, which promote environmental and/or social characteristics. The assessment of whether this binding element has been attained, is measured by the following sustainability indicators:

1) ESG Exclusion Policy. The first factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently executed its ESG exclusion policy. The Investment Manager considers that the Sub-Fund has successfully and consistently executed its ESG exclusion policy. Enforcement of the ESG Exclusion Policy occurred through ongoing monitoring.

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

3) Sustainable Investments. The aggregate weight of all sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the Sub-Fund of the environmental and/or social characteristics it promotes. The Sub-Fund has successfully aggregated the sustainable investments of the fund: 78.13%.

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

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

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 78.13% made a positive contribution to such UN SDGs.

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

The share of investments that promoted environmental and/ or social characteristics was 1.29% lower 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 Sub-Fund invested in issuers that positively contributed to the UN SDGs, thus promoting environmental and/or social characteristics through a combination of environmental and social objectives.

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

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

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?***

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

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

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

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

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

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

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

The Investment Manager monitored breaches and controversies for new and existing investments which largely relies on the quality of data supplied by external data providers. Where the Investment Manager identified clear breaches of norms outlined in the

- a) OECD Guidelines for Multinational Enterprises,
- b) the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work, and
- c) the International Bill of Human Rights the Investment Manager were excluded from investment by the Sub-Fund.

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

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

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	13,061.87	68.72%	72.22%
GHG Emissions	Total Scope 2 GHG Emissions	4,489.92	68.72%	72.22%
GHG Emissions	Total Scope 3 GHG Emissions	59,605.41	68.72%	72.22%
GHG Emissions	Total GHG Emissions	77,157.20	68.72%	72.22%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	114.84	68.72%	72.22%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	504.85	68.72%	72.22%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	184.65	68.72%	72.22%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	907.96	68.72%	72.22%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	4.55%	62.79%	72.22%
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	46.06%	57.79%	72.22%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of	0.86	41.44%	72.22%

	investee companies, per high impact climate sector			
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	255.14	8.97%	72.22%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.28	31.09%	72.22%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0.00%	62.14%	72.22%
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	0.00%	68.72%	72.22%
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	13.63%	68.72%	72.22%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	1.65%	8.19%	72.22%
Board gender diversity	Average ratio of female to male board members in investee companies	14.55%	63.38%	72.22%
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	0.00%	72.22%	72.22%
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)	60.34	9.54%	23.42%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international	0.00%, 0	9.54%	23.42%

	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 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
current account LGT funds USD (050000)	N/A	2.68%	N/A
European Investment Bank EIB 7.75 % 2018-30.01.2025 Eurobond Reg-S-	N/A	2.64%	Luxembourg
International Finance Corp IFC 6.3 % 2014-25.11.2024 MTN Dual Currency Bond (INR/USD)	N/A	2.22%	United States
Money account, LGT, USD	N/A	1.57%	N/A
Andean Development Corporation 0.7 % 2020- 04.09.2025 MTN	N/A	1.53%	Venezuela
Raizen Fuels Finance S.A. 5.3 % 2017-20.01.2027 Reg-S-	N/A	1.52%	Luxembourg
International Bank for Reconstruction and Development World Bank 4.75 % 2022-21.01.2027 EMTN Dual Currency Bond (IDR/USD)	N/A	1.43%	United States
Hungarian Development Bank Ltd 1.375 % 2020- 24.06.2025 Eurobond	N/A	1.41%	Hungary
Romania 2.125 % 2022- 07.03.2028 Eurobond Reg-S-	N/A	1.34%	Romania
Africa Finance Corporation 0.5225 % 2019-20.12.2023 MTN	N/A	1.32%	Nigeria
Ignitis Grupe AB 2 % 2017- 14.07.2027 EMTN	Utilities	1.31%	Lithuania
MTR Corp Ltd 1.625 % 2020- 19.08.2030 Eurobond Reg-S-	Industrials	1.27%	Hong Kong

The Export Import Bank of Korea 2.375 % 2016-21.04.2027 Global Bond	N/A	1.26%	Korea
TSMC Global Ltd 0.75 % 2020-28.09.2025 Reg-S-	N/A	1.26%	Virgin Islands, British
China Mengniu Dairy Co Ltd 3 % 2019-18.07.2024 Eurobond	Consumer Staples	1.24%	Cayman Islands



What was the proportion of sustainability-related investments?

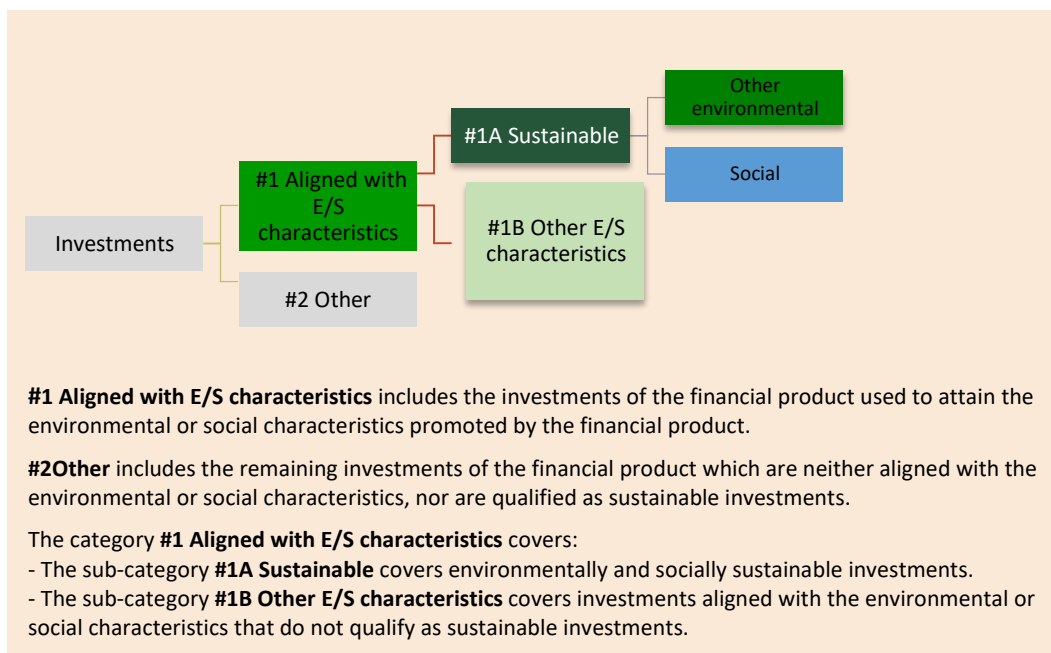
The Sub-Fund allocated 93.41% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S

characteristics) including 78.13% of investments considered as sustainable investments (#1A Sustainable).

The remaining portion of 6.59% was aligned with #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?**

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



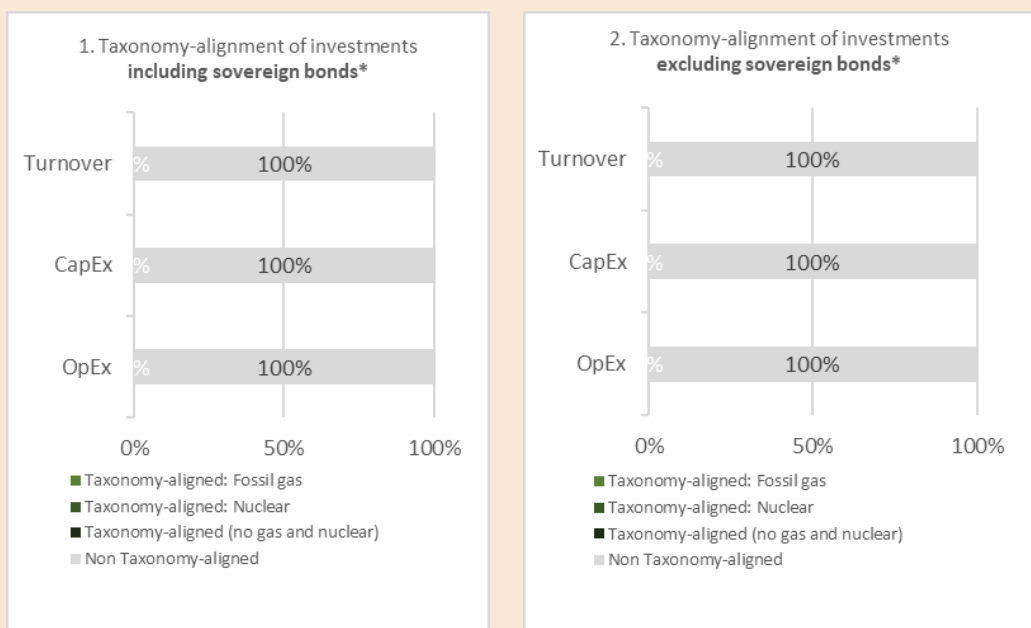
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Sub-Fund did not 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 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 48.73%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 29.4%.



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

The Sub-Fund made 6.59% 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 have been exposures where an ESG assessment could not be applied or there was lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

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

Additionally, to the extent possible and / or where any investments in “#2 Other” form a portion of the strategic asset allocation, the Investment Manager’s proprietary ESG rating was applied to the investments making up the ‘Other’ section of the Sub-Fund in order to continually consider and review such investments.

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



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

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

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

Direct Engagement

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

Indirect Engagement

- The Investment Manager engaged issuers indirectly through its active participation in industry associations or organizations on sustainability related topics that partook in dialogue with issuers. The Investment Manager is committed to being an active collaborator and thought leader, which is further

demonstrated through its participation in UN Principles for Responsible Investment, the Institutional Investors Group on Climate Change and the Climate Action 100+ initiative.

Details on engagement activities are reported on an annual basis and are available in LGT Capital Partners Active Ownership Report 2023 available on www.lgtcp.com.



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

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

The Benchmark used by the Sub-Fund is a mainstream index and does not take account of ESG factors and is therefore not consistent with the environmental and social characteristics promoted by the Sub-Fund.

- ***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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