



Annual Report

LGT Multi-Assets SICAV

Investment company with variable capital
under the laws of Liechtenstein

LGT Capital Partners (FL) Ltd.

As of 31 May 2022

Audited Annual Report as of 31 May 2022

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Sales restrictions

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

Organisation

Investment Company / UCITS

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

Board of Directors of the Investment Company

Andrea Wenaweser, president

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

Roger Gauch, director

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

Dr. Konrad Bächinger, director

Management Company

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

Board of Directors of the Management Company

Dr. André Lagger, president

Chief Executive Officer, LGT Financial Services Ltd., Vaduz

Werner von Baum, vice president

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

Pierre-André Wirth

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

Depositary

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

Asset manager

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

With partial delegation for the following sub-funds to:

LGT GIM Balanced, LGT GIM Growth, LGT Alpha Indexing Fund

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

Administrator

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

Auditor

PricewaterhouseCoopers Ltd., Birchstrasse 160, 8050 Zurich, Switzerland

Paying agent and authorized distributor in Liechtenstein

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

Information and sales

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

Phone +423 235 11 22

Contacts in Switzerland

Representative

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

Paying agent

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

Contact in Germany

Paying and information agent

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

Contact in Austria

Representative, paying and information agent

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

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Name	Liechtenstein	Austria	Czech Republic	Germany	Hungary	Italy	Romania	Singapore	Slovakia	Switzerland
LGT GIM Balanced	X	X	X	X	X	X	X	X ¹	X	X
LGT GIM Growth	X	X	X	X	X	X	X	X ¹	X	X
LGT Alpha Indexing Fund	X	X		X		X		X ¹		X
LGT Sustainable Strategy 3 Years	X	X	X	X	X	X	X	X ¹	X	X
LGT Sustainable Strategy 4 Years	X	X	X	X	X	X	X	X ¹	X	X
LGT Sustainable Strategy 5 Years	X	X		X				X ¹		X

¹ only for institutional investors

Notices to investors and general information

Notices

LGT Capital Partners (FL) Ltd. as the Management Company of LGT Multi-Assets SICAV (the "UCITS") has resolved several changes and amendments to the Articles of Association including annexes relating to sub-funds and prospectus of the UCITS (collectively the "UCITS Documentation").

Any amendments are published in detail on the website of the LAFV Liechtenstein Investment Fund Association (www.lafv.li) as the publication medium of the UCITS and other media and data carriers mentioned in the prospectus.

The Financial Market Authority of Liechtenstein (the "FMA") has approved the amendments to the UCITS Documentation as of 22 December 2021. The UCITS Documentation entered into force on 1 January 2022.

ISINs

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

LGT GIM Balanced		LGT GIM Growth		LGT Alpha Indexing Fund		LGT Sustainable Strategy 3 Years	
LI0108468880	(USD) B	LI0108469250	(USD) B	LI0101102999	(CHF) B	LI0008232162	(EUR) B
LI0108469029	(CHF) B	LI0108469268	(CHF) B	LI0347021755	(EUR) B	LI0350494782	(CHF) B
LI0108469169	(EUR) B	LI0411121598	(CZK) B	LI0347021748	(USD) B	LI0350494840	(USD) B
LI0379762631	(USD) B1	LI0108469318	(EUR) B	LI0101103005	(CHF) I1	LI0379762813	(USD) B1
LI0108469227	(USD) IM	LI0379762706	(USD) B1	LI0347021771	(EUR) I1	LI0021995381	(EUR) I1
LI0247528586	(CHF) IM	LI0108469334	(USD) IM	LI0347021763	(USD) I1	LI0350494832	(CHF) I1
		LI0247528727	(CHF) IM	LI0247162683	(CHF) C	LI0350494899	(USD) I1
				LI0347021797	(EUR) C	LI0247157063	(EUR) C
				LI0347021789	(USD) C	LI0350494790	(CHF) C
				LI0134049852	(CHF) IM	LI0350494873	(USD) C
						LI0217218879	(EUR) IM
LGT Sustainable Strategy 4 Years		LGT Sustainable Strategy 5 Years					
LI0008232220	(EUR) B	LI0019352926	(EUR) B				
LI0350494907	(CHF) B	LI0350495169	(CHF) B				
LI0350494998	(USD) B	LI0350495227	(USD) B				
LI0379762839	(USD) B1	LI0379762854	(USD) B1				
LI0021995852	(EUR) I1	LI0021996330	(EUR) I1				
LI0350494972	(CHF) I1	LI0350495201	(CHF) I1				
LI0350495029	(USD) I1	LI0350495433	(USD) I1				
LI0247157188	(EUR) C	LI0247157212	(EUR) C				
LI0350494915	(CHF) C	LI0350495177	(CHF) C				
LI0350495003	(USD) C	LI0350495409	(USD) C				
LI0217218945	(EUR) IM	LI0217219026	(EUR) IM				

Deadlines

Valuation day

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

Subscription day

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

Subscription deadline

LGT GIM Balanced, LGT GIM Growth: Until 14:00 (CET) on two business days before the subscription day.

LGT Alpha Indexing Fund, LGT Sustainable Strategy 3 Years, LGT Sustainable Strategy 4 Years, LGT Sustainable Strategy 5 Years: Until 12:00 (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 UCITS or the management company.

LGT Alpha Indexing Fund: Within two business days after the relevant subscription day of the base currency of the particular unit class following the subscription day or such other days determined from time to time by the UCITS or the management company.

LGT Sustainable Strategy 3 Years: Within three settlement days of the base currency of the particular unit class following the subscription day or such other days determined from time to time by the UCITS or the management company.

Redemption day

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

Redemption deadline

LGT GIM Balanced, LGT GIM Growth: Until 14:00 (CET) on two business days before the redemption day.

LGT Alpha Indexing Fund, LGT Sustainable Strategy 3 Years, LGT Sustainable Strategy 4 Years, LGT Sustainable Strategy 5 Years: Until 12:00 (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 UCITS or the management company.

LGT Alpha Indexing Fund: Within two business days after the relevant redemption days of the base currency of the particular unit class following the redemption day or such other days determined from time to time by the UCITS or the management company.

LGT Sustainable Strategy 3 Years: Within three settlement days of the base currency of the particular unit class following the redemption day or such other days determined from time to time by the UCITS or the management company.

Conversion day

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

Conversion deadline

LGT GIM Balanced: Until 14:00 (CET) on the business day before the conversion day.

LGT GIM Growth: Until 14:00 (CET) on two business days before the conversion day.

LGT Alpha Indexing Fund, LGT Sustainable Strategy 3 Years, LGT Sustainable Strategy 4 Years, LGT Sustainable Strategy 5 Years: Until 12:00 (CET) on the conversion day.

Commissions

Maximum subscription fee

LGT Alpha Indexing Fund, LGT Sustainable Strategy 3 Years: 3%

LGT Sustainable Strategy 4 Years: 4%

LGT GIM Balanced, LGT GIM Growth, LGT Sustainable Strategy 5 Years: 5%

Maximum redemption fee

None

Maximum conversion fee

CHF 100.00 or equivalent

LGT Alpha Indexing Fund: None

UCITS domicile

The UCITS domicile is Vaduz, Liechtenstein.

Financial year

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

Information to unitholders

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

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

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

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

Investors may obtain the prospectus, the key investor information (KIID), 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.

Activity report

LGT GIM Balanced

Investment objective

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

LGT GIM Growth

Investment objective

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

Investment strategy and investment performance

In June 2021, following the surprising inflation data spike in May, many market participants worried that the Federal Reserve ("Fed") might start to tighten monetary policy earlier than assumed. Indeed, on 17 June, the Fed's rate projections implied that it might raise its policy rate by 25 basis points each in 2022 and 2023. Volatility in financial markets briefly increased, but quickly fell back to a new post pandemic-low as Fed policy makers reassured investors that any real policy tightening was still far away. Equities hence closed the month higher, with technology and real estate performing particularly well. Various macro data releases (e.g. purchasing manager surveys, retail sales, durable goods orders, personal spending) indicated that the US economy may have reached peak cyclical momentum, after an exceptionally strong rebound from the COVID-19 recession. Our reflation/reopening bias faced headwinds, due to fears of new restrictions from the rise of the Delta virus strain. In fixed income, emerging market local currency bonds were negatively impacted by the strong US-Dollar. Investment grade, high yield and emerging market hard currency bonds benefited from the flattening of the US yield curve. Among non-traditional asset classes, real estate performed best, followed by listed private equity and insurance-linked strategies. Gold was negatively impacted by the strong US-Dollar. We reduced emerging market equities to neutral, but maintained the overweight in developed market equities. In fixed income, we reduced exposure to high yield bonds and increased emerging market bonds. Overall, the tactical positioning remained tilted towards global reflation, with portfolio duration held short and equities at an overweight.

July brought a brief sell-off around mid-month, triggered by the release of a higher-than-expected US inflation reading. Consumer prices rose 5.4% year-on-year in June, while analysts had expected a gain of 4.9%. Initially, this revived fears that the Fed might respond with tightening monetary policy earlier than many investors had anticipated. However, the Fed soon reaffirmed that it is not in a hurry to do so. It believed the labor market had not sufficiently recovered and that the inflation pressures were largely driven by pent-up demand in segments that were hit hardest during last year's lockdown - and hence not likely to last. US equities rebounded to hit new all-time highs within days, as did some European indices. By contrast, Asian markets were weak in July, as tight credit conditions and more regulatory crackdowns persisted in China. Additionally, comparatively low vaccination rates continued to delay the reopening prospects in the region. The equity portfolio lagged the MSCI AC World (USD hedged) primarily due to the emerging market equities allocation and negative selection effects. The performance within equities was mixed, as the allocation to developed market and defensive strategies was beneficial, while emerging market equities detracted. Performance within fixed income was also heterogeneous. Investment grade bonds benefitted from declining yields, while emerging market bonds were flat as local currency bonds detracted. REITs continued the upward trend and posted positive returns for the sixth consecutive month. Our overlay gold position also supported the

overall performance. We rebalanced emerging market equities at month-end after the setback. Overall, we remained overweight in developed market equities and underweight in fixed income.

In August, inflation and labor market data in the US beat market expectations yet again. Hence, the Fed appeared to be on track to achieve its maximum employment goal next year, after having already clearly hit its inflation target. At the same time, in the lockdown-distorted sectors that had accounted for the bulk of the recent inflation upsurge, such as rental cars and airfares, prices had begun to fall again. This gave credibility to the Fed's view that the inflation uptick was transitory. Meanwhile, the corporate season was one of the strongest on record. Close to 90% of US company results were above consensus, with most firms also raising their earnings guidance. Against this backdrop, the Fed acknowledged that it could start to gradually scale back its quantitative easing program in the year. The S&P 500 closed the month at a new high, while interest rates rose somewhat from their recent lows and the US-Dollar was well-bid. The equity portfolio contributed most but lagged the MSCI AC World (USD hedged), in part due to the more defensive allocation but also due to negative selection effects. The fixed income portfolio posted a positive return despite rising yields, as our credit allocations such as high yield or emerging market bonds benefited from spread tightening. REITs continued the upward trend and posted positive returns for the seventh consecutive month. We reduced the tactical gold position from 3% to 1.5% as it technically seemed to remain in an extended correction pattern. Overall, the tactical positioning remained tilted towards global reflation, with portfolio duration held short and equities at an overweight. In currencies, the only tactical position was long Norwegian Krone versus the Euro.

September saw two major macro developments. Firstly, rising concerns about the Chinese real estate market as the second largest developer, Evergrande, neared default. Secondly, a hawkish shift in G10 central bank tonality. The Fed strongly hinted at tapering asset purchases in November, the Bank of England was considering a rate hike in late 2021, and the Norges Bank increased its policy rate. Weaker macro data, a US debt ceiling impasse, resurfacing global supply uncertainty and power outages in China made headlines too. On a positive note, COVID-19 cases fell and the strong growth outlook for 2022 was generally confirmed by policy makers. Financial markets took a breather and equities ended the month lower. Rising interest rates weighed on bonds and gold but sent the US-Dollar higher. Fears of a global energy crunch pushed oil prices above USD 80 per barrel. All main asset classes had a negative contribution, with the exception of insurance-linked strategies. Equities underperformed the MSCI AC World (hedged USD) mainly due to negative stock selection in the small and mid-cap space. On the flipside, the internally managed global equity strategy showed strong relative returns due to its more defensive allocation. In fixed income, the exposure to high yield proved most resilient to rising interest rates but could not mitigate the losses in emerging market and investment grade bonds. Liquid alternatives were negative, mainly due to detractors from risk premia strategies. At month-end, we redeployed existing cash and new inflows to take advantage of the correction and rebalanced back to target allocation across the main asset classes.

After September had suffered the biggest equity sell-off the year, October saw a quick rebound. Within three weeks, the S&P 500 hit new highs. Encouraged by signs of strong earnings growth, investors looked beyond recent concerns about potentially long-lasting supply chain disruptions and inflation pressures. S&P 500 earnings per share rose 38% year-on-year, with around 80% of reports beating consensus forecasts. Numbers out of Europe and Asia were even higher in many cases. With the global equity price-earnings ratios having declined since the start of the year, such strong numbers further mitigated concerns about valuation and future interest rate increases. In addition, many major purchasing manager indices ticked up again during the month, including the service sector PMI readings for the US, Japan, Germany and France. Moreover, news out of China hinted that authorities want to limit the fallout from its over-indebted property developers. Equities exhibited strong returns and contributed most to performance. However, the equity portfolio lagged the MSCI AC World (USD hedged) due to negative selection in developed markets. The fixed income portfolio was under pressure, especially due to rising yields in local currency emerging market bonds. Similar to equities, REITs recovered from the previous month's setback and recorded strong gains. Within liquid alternatives, discretionary strategies contributed to returns, while losses in risk premia weighed on the performance of systematic strategies. Gold was also positive. After weak performance, we rebalanced local currency emerging market bonds at month-end. Due to inflationary headwinds and a rising yield environment, we reduced REITs in favor of European equities and kept the tactical gold position of 1.5%. Overall, we remained overweight in equities with a preference for developed markets and underweight in fixed income.

In November, the Fed announced its long-awaited tapering decision, stating that it is reducing bond purchases by USD 15 billion to USD 105 billion per month. At the same time, Chair Jerome Powell communicated that policy makers are not in a hurry to follow-up with raising policy rates. Investors interpreted this policy stance as rather dovish, as it came after a strong labor market report and was quickly followed by yet another upside surprise in inflation. The annual rate jumped from 5.4% in September to 6.2% in October. As a result, short- to medium-term breakeven rates rose to new cycle highs, which revived stagflationary concerns and may have contributed to a loss of upward momentum in equity markets. By late November, reports of new pandemic-related restrictions across Europe and the identification of another, more contagious, COVID-19 variant triggered a selloff in risky assets. With the exception of insurance-linked strategies, all main asset classes contributed negatively. Equities underperformed the MSCI AC World (hedged in USD), mainly due to the allocation to European equities and the reopening/reflation theme. In fixed income, the risk-off sentiment and the strong US-Dollar led to a decline in high-yield bonds, and in particular emerging market bonds. Investment-grade bonds benefited from the decline in global yields. Liquid alternatives were negative, with discretionary strategies outperforming systematic strategies. The tail hedge strategy benefited from the increased volatility and contributed positively. At month-end, we partially sold the reopening/reflation basket and reduced European equities versus cash. As a result, the portfolio ended the month neutrally positioned in equities and holding cash for opportunistic investments.

Closing an already exceptionally bullish year, December saw the third-best monthly equity returns. The rally started around mid-month, after the Federal Reserve announced that it would end its quantitative easing twice as fast as stated in November. Investors expected and cheered the policy adjustment, judging it could limit inflation without damaging economic growth. Around the same time, the latest COVID-19 variant, Omicron, began to retreat in South Africa where it was first recorded only a few weeks earlier, without overburdening the health system. UK data soon started to point to a similar path for Europe. While highly contagious, the variant causes mostly mild or asymptomatic illness, especially among the vaccinated and recovered, which in turn reduces the risk of another global round of strict lockdowns. Lastly, by month-end, most G10 countries approved at least one of the newly available medications against COVID-19. All main asset classes made a positive contribution. Equities outperformed the MSCI AC World (hedged in USD), driven by the allocation to global defensive equity strategies and security selection effects. REITs also generated high returns. Global government bonds were under pressure as investors prepared for monetary tightening. However, as positive risk sentiment prevailed, high yield and emerging market bonds posted a positive return. Liquid alternatives were positive, with systematic strategies outperforming discretionary managers. We sold the remainder of the reopening/reflation basket as the dynamics waned. Overall, we increased developed versus emerging market assets in both equities and fixed income. For diversification, we maintained the tactical position in gold and initiated a US-Dollar versus Euro currency pair trade.

After a year of strong gains in 2021, January 2022 saw the biggest equity selloff since the start of the shock rally in March 2020. Many investors decided to take profits ahead of the possible start of the Fed's monetary policy normalization. The Fed Chairman confirmed that policy rates will start to rise in March, to be soon followed by quantitative tightening, leaving room for a somewhat faster normalization if price pressures remain high. By end-month, US growth data surprised on the upside, as GDP grew at an annualized rate of 6.9% in Q4/2021, highlighting the case of an overheating economy and justifying the need to withdraw stimulus. Equities were the largest detractor followed by fixed income and real assets. Equities lagged the MSCI AC World (USD hedged) due to negative security selection effects, especially in developed markets. Rising Fed funds rate expectations weighed on the fixed income allocation. High yield bonds suffered the most as they faced further headwinds from widening spreads. Liquid alternatives and insurance-linked strategies weathered the turbulent month quite well and provided portfolio diversification. While the gold position did not pay off, the USD/EUR currency pair trade supported the performance. In light of the new strategic asset allocation, we increased discretionary and systematic strategies within liquid alternatives. We rebalanced equities and sold put options on the S&P 500 to benefit from the increased volatility. Overall, we kept the overweight in developed market equities and the underweight in emerging market equities and fixed income.

February's dramatic geopolitical events overshadowed economic developments. After weeks of mounting tensions between the West and Russia, the US on 11 February warned that Russia was planning to invade Ukraine. The warning, largely met with disbelief at first, quickly led to another spike in volatility. Equities sold off, while prices for energy and metals, including

gold, as well as for government bonds, rose. Subsequent efforts to diplomatically defuse the tensions hit a wall on 24 February, when Russian forces attacked Ukraine by air, sea, and land. The West responded with ever-harsher sanctions against Russia and Belarus, combined with increasing support for Ukraine, including the supply of weapons. By month-end, Russia's currency, stock and credit markets had crashed. As a result of this geopolitical event, risky asset performed negatively, but diversifying assets posted a positive return. Equities, the largest negative contributor, slightly underperformed the MSCI AC World (USD hedged). REITs was negative but outperformed its benchmark. Fixed income was not able to diversify the portfolio as credit and emerging market bonds were impacted by credit spreads widening. Insurance-linked strategies and liquid alternatives were slightly positive, demonstrating their diversifying properties. Overall, we remained overweight in developed (incl. short put option overlay) versus emerging market equities.

In March, the US Federal Reserve began to raise interest rates with a hawkish bias and signaled confidence in the US economy's ability to largely absorb both the impact of the commodity price shock triggered by the war in Ukraine, and any further interest hikes that might be needed to roll back persistently high inflation. The latter was further exacerbated by the sudden reduction in the near-term supply of many industrial and food resources due to the war. Nevertheless, investors were encouraged by the start of peace talks between Kiev and Moscow and all major developed market equity indices ended the month with gains. That said, the political situation remained tense. The near-term economic outlook weakened since the outbreak of the war, especially for Europe due to its reliance on Russian energy imports. Markets were volatile, reflecting investors' risk aversion and creating market dislocations. It was therefore a month prone for active positioning and rebalancing. Equity markets outperformed fixed income and regional dispersion widened. Within equities, the preference for developed over emerging markets paid off. However, the bias for sustainable, quality growth companies and the resulting underallocation to commodity-related stocks led to an underperformance against the MSCI AC World (USD hedged). In alternatives, both liquid alternatives and REITs delivered positive returns. We actively rebalanced the risk exposure in the portfolio during the month, buying back to target quotas after strong corrections and locking in gains. Moreover, we initiated a number of relative trades, e.g. favoring the US market over Europe and buying REITs against equities.

Following the relief rally in March, April proved a roller coaster for financial markets. Equities had their worst month since the first COVID-19 shock in early 2020, while energy prices tumbled due to a wave of hard lockdowns in China. The global risk-off selloffs began when peace talks between Russia and Ukraine proved elusive. With increased Western sanctions against Russia and continuous supply of military equipment to Kyiv, including heavy weapons systems, investors began to realize that the war could last longer than initially assumed. In addition, the lockdown in Shanghai was likely to exacerbate existing supply chain problems. Lastly, signs that the US economy continues to overheat prompted the Federal Reserve to reaffirm its hawkish policy bias, with some officials suggesting ever-bigger and faster monetary tightening measures. In this environment, equities were the largest negative contributor. However, defensive equities provided some value add in relative terms. Fixed income, on the other hand, did not provide a safe haven as the rise in interest rates weighed on yields, and spreads widening in high yield and emerging market bonds also detracted. Insurance-linked strategies experienced negative loss reserve adjustments and were flat. Discretionary strategies weathered the month very well and were positive. The dynamic protection strategy and the overweight in the US-Dollar supported performance. Given the volatile markets, we actively rebalanced the portfolio's equity risk and tactically reduced the underweight in investment grade bonds.

The previous months' downward momentum in most non-commodity segments of financial markets eased somewhat in May. Geopolitical uncertainty and inflation remained high, and four of the G10 central banks kept raising policy rates. However, there were also signs that some of the supply-related pressures are abating, which would help to tame inflation going forward. First, Shanghai began to relax its lockdown, allowing the world's largest port to gradually return to normal, reducing global supply disruptions. Second, international discussions emerged about lifting Russia's naval blockade of the port of Odessa, which would allow Ukraine to resume exports of wheat and other agricultural products. The lack of these exports had also been creating food shortages and hence inflation. Listed private equity contributed positively, while equities and real assets detracted from performance. The other main asset classes held up fairly well in the volatile environment. The equity portfolio lagged the MSCI AC World (USD hedged) driven by the defensive equity allocation and negative security selection effects in developed markets. Within fixed income, emerging market bonds were supportive as they benefitted from the US-Dollar weakness. Liquid alternatives were flat, as gains in systematic strategies were offset by losses in discretionary

strategies. The overlay position in gold and the US-Dollar overweight weighed on performance. After the set-back at the beginning of May, we increased the developed market equities allocation and doubled the gold position to 3% during the month. Overall, we remained underweight in fixed income and equities.

LGT Alpha Indexing Fund

Investment objective

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

Investment strategy and performance

After last month's surprise rise in inflation, many market participants feared in June that the US Federal Reserve might start tightening monetary policy sooner than previously thought. Indeed, the central bank's interest rate projections on June 17 indicated that it could raise its benchmark rate by 25 basis points in both 2022 and 2023, rather than starting to hike in 2023. However, financial market volatility increased only briefly. Bonds, equities and real estate all made positive contributions to performance in June; only gold corrected significantly. We reduced the average maturity of government bonds in June after a strong showing. We also replaced the emerging markets bond ETF with an active internal strategy. Owing to valuation considerations and anti-trust risks for the largest companies, we sold the thematic investment in US tech stocks after many years of above-average performance. We left the equity exposure unchanged by adding to high-quality global stocks. We remain positioned for growth.

July also saw a brief mid-month sell-off in the equity market, triggered by the publication of yet another unexpectedly high US inflation rate. However, the US Federal Reserve soon reiterated that a tightening of monetary policy is not yet advisable. The labor market has not recovered sufficiently and current inflationary pressures are largely of a temporary nature due to pandemic-related catch-up effects. US equities recovered and reached new all-time highs within a few days, as did some European indices. In contrast, Asian markets were weak in July as further regulatory intervention in China burdened and comparatively low vaccination rates delayed growth prospects. Falling US bond yields drove positive performance in this asset class. The portfolio remains significantly underweight in bonds, while equities and real estate are overweight. Alternative investments, which generate non-market related returns, are weighted close to the regulatory limit of 15%.

US inflation and labor market data improved once again in August. Having already clearly achieved its inflation target, the Federal Reserve now appears to be well on its way to reaching its maximum employment target next year. It was in this context that the Fed conceded at the end of August that it might gradually scale back its quantitative easing program this year. Meanwhile, the corporate reporting season was one of the strongest in history. Nearly 90% of US companies posted above-consensus results. The S&P 500 ended the month at a new high, while bond yields picked up somewhat from their recent lows. Amid this environment, portfolio performance was again positive, with equities making the largest contribution. We halved the exposure to gold and gold mining in August. Despite high inflation and negative real yields, the gold price is unable to escape its sideways trajectory, which puts our fundamentally positive assessment into perspective. We remain positioned for growth.

There were two key macroeconomic trends in September: mounting concerns over the Chinese real estate market, with the second-largest property developer Evergrande on the verge of insolvency, and a more restrained tone in monetary policy communications from G10 central banks. The US Federal Reserve signaled that it would scale back bond purchases in November, while the Bank of England held out the prospect of a rate hike at the end of 2021 and the Norwegian central

bank raised its key interest rate. On the positive side, Covid-19 cases decreased and the strong growth outlook for 2022 was generally endorsed by political decision-makers. Overall, the financial markets paused for breath. Equity markets ended the month significantly lower, while rising yields weighed on bonds, real estate and gold but pushed the US dollar higher. We reduced our US government bond exposure in September and added to our holdings of corporate bonds and inflation-linked investments. We remain positioned for growth.

After September saw the largest stock market correction this year – even though the fall was comfortably limited to single-digit percentage territory – a rapid recovery took place in October. Encouraged by signs of strong earnings growth, investors decided to put recent worries about potentially prolonged supply chain disruptions and inflationary pressures behind them. Within three weeks, the S&P 500 had hit new all-time highs. Meanwhile, the performance of other asset classes was very mixed. Although government bonds also gained ground, corporate bonds and emerging markets just about trod water overall. Hedge fund strategies posted negative results in October. Within real estate, Swiss real estate funds corrected significantly after previously performing strongly, while international real estate stocks made large advances. In October, we reduced our exposure to real estate stocks and built up a position in German equities, which offer catch-up potential within Europe.

In December, the stock market posted the second-best monthly return of the year (S&P 500 Index). The US Federal Reserve decided to end bond purchases twice as fast as previously announced. Investors welcomed the policy and expect that inflation can be contained without affecting economic growth. Data from the United Kingdom on the COVID-19 variant Omicron suggest that although this variant is highly contagious, it leads to milder courses and thus does not overburden the healthcare system. Yields on government bonds rose in December. High-yield and emerging-market bonds were nevertheless able to achieve a positive performance due to the lower credit risk premiums. We reduced the equity exposure slightly by selling the remaining shares in the reflation basket. In real-estate equities, we switched from regional ETFs to a sustainable global index product. In addition, an active multi-manager strategy was added to the portfolio in the area of high-yield bonds. We remain positioned for growth.

In December, the stock market posted the second-best monthly return of the year (S&P 500 Index). The US Federal Reserve decided to end bond purchases twice as fast as previously announced. Investors welcomed the policy and expect that inflation can be contained without affecting economic growth. Data from the United Kingdom on the COVID-19 variant Omicron suggest that although this variant is highly contagious, it leads to milder courses and thus does not overburden the healthcare system. Yields on government bonds rose in December. High-yield and emerging-market bonds were nevertheless able to achieve a positive performance due to the lower credit risk premiums. We reduced the equity exposure slightly by selling the remaining shares in the reflation basket. In real-estate equities, we switched from regional ETFs to a sustainable global index product. In addition, an active multi-manager strategy was added to the portfolio in the area of high-yield bonds. We remain positioned for growth.

After a year of strong gains, January saw the biggest market correction since the stock rally began back in March 2020. The US Federal Reserve (Fed) confirmed that it will raise key interest rates starting in March and reduce its balance sheet shortly thereafter, which has been bloated by massive bond purchases. It also left the door open to speeding up the normalization of monetary policy if price pressures remain high. US growth data surprised to the upside at the end of the month, justifying the need to roll back stimulus measures. Even though the equity market recovered as the month drew to a close, performance in January was clearly negative. Rising bond yields also led to price losses. Allocations to hedge funds and insurance-linked securities were able to exploit their diversification properties. On the day following the communication from the Fed, we increased the equity exposure by selling put options with a strike price below the market level. The high volatility led to attractive option premiums. The portfolio is broadly diversified and almost fully invested.

Geopolitical events have overshadowed economic developments. After weeks of escalating tensions between the West and Russia, the US warned of a planned invasion of Ukraine by Russia. Diplomatic efforts failed when Russian forces attacked Ukraine from the air, sea, and land on February 24. The West responded with tougher sanctions against Russia and Belarus and increased support for Ukraine, including arms deliveries. The equity, credit and real estate markets corrected significantly

as a result. Fixed-income investments also trended downward, as did government bonds, corporate bonds and emerging markets. Insurance-based and liquid alternative strategies as well as gold were able to exploit their diversification properties and made a slightly positive contribution to returns. We have been highly active in restoring the portfolio to the target weightings of the investment structure and will continue to keep a close eye on developments.

While the continuation of reflationary economic growth remains our baseline scenario in the longer term, the conflict in Ukraine has weakened the immediate economic outlook. The global economy is being weighed down by shortages and thus rising prices of various goods and is now tending toward stagflation. Most central banks are tightening their monetary policy, which means that stimulus measures must come from the fiscal side. In March, bond yields continued to rise sharply, while stock markets were able to pull away significantly from their lows. We believe equity markets are too optimistic given geopolitical risks, the uncertain economic outlook for the coming months, and key interest rate hikes in the U.S. and have decided to reduce equity risk. However, we have slightly increased real estate stocks, which typically perform well in an inflationary environment. As we expect bond yields to continue rising, we have tactically increased the liquidity ratio.

The financial markets were put to the test in April, with numerous drags on share prices. There is no sign of any let-up in the war in Ukraine. China continues to respond to rising Covid cases with tough lockdowns, causing supply chain issues. Inflation momentum is not easing, which is pushing central banks to raise interest rates more significantly. As a result, the bond, credit, equity and real estate markets all performed negatively in April. The 15% allocation to alternative investments (the maximum permitted under the regulations) had something of a stabilizing effect on the portfolio. After bond yields rose a further 30 basis points in April, we trimmed our longstanding underweight position by two percentage points. Within equities, we reduced the allocation to the private equity-based strategy in favor of US stocks. The portfolio is fully invested.

While geopolitical uncertainties and inflation remained high, there were signs that supply-related price pressures could ease. First, Shanghai began to ease its tight lockdowns, allowing the world's largest port to gradually reduce global supply gaps. Second, international discussions emerged about lifting Russia's naval blockade of Odessa, which would allow the resumption of exports of agricultural goods, the lack of which leads to global shortages and thus inflation. As a result, bond yields did not rise further in May. Equity and real estate markets were under pressure in the first half of the month due to growth concerns, but subsequently recovered from the lows. Nevertheless, pessimism among investors is very pronounced, indicating that much negativity is priced in. In May, we slightly reduced the bond quota and increased US equities and gold mine exposure. Positioning: liquidity 2%, bonds 28%, equities 41%, real estate 15%, alternative investments 14%.

LGT Sustainable Strategy 3 Years

Investment objective

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

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

LGT Sustainable Strategy 4 Years

Investment objective

The LGT Sustainable Strategy 4 Years fund is an actively managed portfolio investing, worldwide, in a broadly diversified asset range, while aiming for a good balance between equities and fixed income. The intention is to achieve a sustainable

optimum risk/return ratio via a high degree of diversification, with the fund actively looking to leverage attractive market opportunities. Implementation into the portfolio is largely realized via direct investments, with quality and sustainability being the focus of the stock-picking process.

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

LGT Sustainable Strategy 5 Years

Investment objective

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

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

Investment strategy and investment performance

Following the surprising inflation data spike in May 2021, many market participants worried that the Federal Reserve ("Fed") might start to tighten monetary policy earlier than assumed. Indeed, on 17 June, the Fed's rate projections implied that it might raise its policy rate by 25 basis points each in 2022 and 2023. Volatility in financial markets briefly increased, but quickly fell back to a new post pandemic-low as Fed policy makers reassured investors that any real policy tightening was still far away. Equities hence closed the month higher, with technology and real estate performing particularly well. Various macro data releases (e.g. purchasing manager surveys, retail sales, durable goods orders, personal spending) indicate that the US economy may have reached peak cyclical momentum, after an exceptionally strong rebound from the COVID-19 recession.

Our reflation/reopening bias faced headwinds, due to fears of new restrictions from the rise of the Delta virus strain. In fixed income, emerging market local currency bonds were negatively impacted by the strong US-Dollar. Investment grade, high yield and emerging market hard currency bonds benefited from the flattening of the US yield curve and declining credit spreads. Gold was negatively impacted by the strong US-Dollar. We reduced emerging market equities to neutral and maintained the overweight in developed markets. In fixed income the exposure to high yield bonds was reduced. Overall, the tactical positioning remained tilted towards global reflation, with equities at an underweight and a shorter duration.

Once again, July brought a brief sell-off around mid-month, triggered by the release of a higher-than-expected US inflation reading. Consumer prices rose 5.4% year-on-year in June, while analysts had expected a gain of 4.9%. Initially, this revived fears that the Federal Reserve might respond with tightening monetary policy earlier than many investors had anticipated. However, the Fed soon reaffirmed that it is not in a hurry to do so. It believes the labor market has not sufficiently recovered and that the current inflation pressures are largely driven by pent-up demand in segments that were hit hardest during last year's lockdown – and hence not likely to last. US equities rebounded to hit new all-time highs within days, as did some European indices. By contrast, Asian markets were weak in July, as tight credit conditions and more regulatory crackdowns persisted in China. Additionally, comparatively low vaccination rates continue to delay the reopening prospects in the region.

July was another positive month for the funds, with a positive contribution from equities, fixed income and REITs. The allocation to developed market and defensive equities strategies was beneficial, while emerging market equities detracted. Performance within fixed income was also heterogeneous. Investment grade bonds posted positive returns on account of declining yields, while emerging market bonds were flat as local currency bonds detracted. REITs continued the upward trend and achieved positive returns for the sixth consecutive month. Our overlay position in gold also supported the overall performance. We rebalanced emerging market equities at month-end after the sell-off.

In August 2021 Inflation and labor market data in the US beat market expectations yet again. Hence, the Federal Reserve appeared to be on track to achieve its maximum employment goal next year, after having already clearly hit its inflation target. At the same time, in the lockdown-distorted sectors that had accounted for the bulk of the recent inflation upsurge, such as rental cars and airfares, prices have begun to fall again. This gave credibility to the Fed's view that the inflation uptick was transitory. Meanwhile, the corporate season was one of the strongest on record. Close to 90% of US company results were above consensus, with most firms also raising their earnings guidance. Against this back-drop, the Fed acknowledged that it could start to gradually scale back its quantitative easing program this year. The S&P 500 closed the month at a new high, while interest rates rose somewhat from their recent lows and the US-Dollar was well-bid.

In August the portfolios showed a positive return, the equity part contributed the most. The fixed income segment posted a positive return despite rising yields, as our credit allocations such as high yield and emerging market bonds benefited from credit spread tightening. Like in the previous months REITs posted a positive return. We reduced the tactical gold position from 3% to 1.5% as it technically seemed to remain in an extended correction pattern. Overall, the tactical positioning remained tilted towards global deflation, with fixed income at an underweight and equities still at an overweight. In currencies, the only tactical position was long Norwegian Krone versus the Euro.

September saw two major macro developments. Firstly, rising concerns about the Chinese real estate market as the second largest developer, Evergrande, neared default. Secondly, a hawkish shift in G10 central bank tonality. The US Federal Reserve strongly hinted at tapering asset purchases in November, the Bank of England is considering a rate hike in late 2021, and the Norges Bank increased its policy rate. Weaker macro data, a US debt ceiling impasse, resurfacing global supply uncertainty and power outages in China made headlines too. On a positive note, COVID-19 cases fell and the strong growth outlook for 2022 was generally confirmed by policy makers. Financial markets took a breather and equities ended the month lower. Rising interest rates weighed on bonds and gold but sent the US Dollar higher. Fears of a global energy crunch pushed oil prices above USD 80 per barrel.

All major asset classes had a negative contribution to the portfolio result, with equities making up the largest share. In fixed income, rising credit spreads in emerging markets and higher yields on global government bonds negatively impacted the performance. The exposure to high yield proved most resilient. Dynamic protection and market neutral equity strategies posted a positive return in the difficult market environment. At month-end, we redeployed existing cash to take advantage of the correction and rebalanced back to target allocation across the main asset classes.

After last month suffered the biggest equity sell-off the year, October saw a quick rebound. Within three weeks, the S&P 500 hit new highs. Encouraged by signs of strong earnings growth, investors looked beyond recent concerns about potentially long-lasting supply chain disruptions and inflation pressures. S&P 500 earnings per share rose 38% year-on-year, with around 80% of reports beating consensus forecasts. Numbers out of Europe and Asia were even higher in many cases. With the global equity price-earnings ratios having declined since the start of the year, such strong numbers further mitigated concerns about valuation and future interest rate increases. In addition, many major purchasing manager indices ticked up again during the month, including the service sector PMI readings for the US, Japan, Germany and France. Moreover, news out of China hinted that authorities want to limit the fallout from its over-indebted property developers.

Equities exhibited strong returns and contributed most to performance in October. However, the equity portfolio lagged the MSCI AC World due to negative selection in developed markets. The fixed income portfolio showed a neutral contribution despite rising yields and credit spreads. REITs recovered from last month's setback and recorded strong gains. Gold was also

positive. We rebalanced local currency emerging market bonds at month-end. Due to inflationary headwinds and a rising yield environment, we reduced REITs in favor of European equities and keep the tactical gold position of 1.5%.

The US Federal Reserve announced its long-awaited tapering decision on 4 November, stating that it is reducing bond purchases by USD 15 billion to USD 105 billion per month. At the same time, Chair Jerome Powell communicated that policy makers are not in a hurry to follow-up with raising policy rates. Investors interpreted this policy stance as rather dovish, as it came after a strong labor market report and was quickly followed by yet another upside surprise in inflation. The annual rate jumped from 5.4% in September to 6.2% in October. As a result, short- to medium-term breakeven rates rose to new cycle highs, which revived stagflationary concerns and may have contributed to a loss of upward momentum in equity markets. By late November, reports of new pandemic-related restrictions across Europe and the identification of another, more contagious, COVID-19 variant triggered a selloff in risky assets.

With the exception of equities, all main asset classes contributed positively. Equities underperformed the MSCI AC World (hedged in USD), mainly due to the allocation to European equities and the reopening/reflation theme. In fixed income, despite the risk-off sentiment and the strong US Dollar high-yield and emerging market bonds showed at least a neutral performance. Investment-grade bonds benefited from the decline in global yields. The dynamic protection and market neutral equity strategy benefited from the increased volatility and contributed positively. Our tactical position in gold and the allocation to insurance linked securities paid off. At month-end, we partially sold the reopening/reflation basket and reduced European equities versus cash. As a result, the portfolio was neutrally positioned in equities including REITs.

Closing an already exceptionally bullish year, December saw the third-best monthly equity returns. The rally started around mid-month, after the Federal Reserve announced that it would end its quantitative easing twice as fast as stated in November. Investors expected and cheered the policy adjustment, judging it could limit inflation without damaging economic growth. Around the same time, the latest COVID-19 variant, Omicron, began to retreat in South Africa where it was first recorded only a few weeks earlier, without overburdening the health system. UK data soon started to point to a similar path for Europe. While highly contagious, the variant causes mostly mild or asymptomatic illness, especially among the vaccinated and recovered, which in turn reduces the risk of another global round of strict lockdowns. Lastly, by month-end, most G10 countries approved at least one of the newly available medications against COVID-19.

Equities made a positive contribution and outperformed the MSCI AC World (hedged in USD), driven by the allocation to global defensive equities and security selection effects. REITs also generated high returns. Global government bonds were under pressure as investors prepared for monetary tightening. However, as positive risk sentiment prevailed, high yield and emerging market bonds posted a positive return. Diversifying alternative strategies did not add value to the portfolio. We sold the remainder of the reopening/reflation equity basket as the dynamics waned. Overall, we increased developed versus emerging market assets in both equities and fixed income. For diversification, we maintain the tactical position in gold and initiated a US dollar versus Euro currency pair trade.

After a year of strong gains, January 2022 saw the biggest equity selloff since the start of the stock rally in March 2020. Many investors decided to take profits ahead of the possible start of the Fed's monetary policy normalization. The Fed Chairman confirmed that policy rates will start to rise in March, to be followed by quantitative tightening, leaving room for a somewhat faster normalization if price pressures remain high. By end-month, US growth data surprised on the upside, as GDP grew at an annualized rate of 6.9% in Q4/2021, justifying the need to withdraw stimulus.

Despite the recovery in equity markets towards the end of the month, January performance was clearly negative, with equities being the largest detractor. Equities lagged the MSCI AC World due to negative security selection effects. Fixed income, with the exception of emerging market local currency bonds, also made a negative contribution due to rising bond yields and credit spreads. Liquid alternatives and insurance-linked strategies weathered the turbulent month quite well and provided portfolio diversification and a neutral contribution. While the gold position did not pay off, the USD/EUR currency pair trade supported the performance. We rebalanced equities and sold put options on the S&P 500 to benefit from the

increased volatility. Overall, we kept the overweight in developed market equities and the underweight in emerging market equities and fixed income.

February's dramatic geopolitical events overshadowed economic developments. After weeks of mounting tensions between the West and Russia, the US on 11 February warned that Russia was planning to invade Ukraine. The warning, largely met with disbelief at first, quickly led to another spike in volatility. Equities sold off, while prices for energy and metals, including gold, as well as for government bonds, rose. Subsequent efforts to diplomatically defuse the tensions hit a wall on 24 February, when Russian forces attacked Ukraine by air, sea, and land. The West responded with ever-harsher sanctions against Russia and Belarus, combined with increasing support for Ukraine, including the supply of weapons. By month-end, Russia's currency, stock and credit markets had crashed.

As a result of this geopolitical event, risky asset performed negatively, but diversifying assets posted a positive return. Equities, the largest negative contributor, outperformed the MSCI AC World (USD hedged). REITs were negative but also outperformed their benchmark. Fixed income was not able to contribute positively to the portfolio as credit and emerging market bonds were impacted by credit spreads widening. However, insurance-linked strategies and market neutral equities were neutral, demonstrating their diversifying properties. Gold and dynamic protection made a positive contribution. Overall, we held a neutral equity allocation and remained overweight in developed versus emerging market equities.

In March 2022, the US Federal Reserve began to raise interest rates with a hawkish bias and signaled confidence in the US economy's ability to largely absorb both the impact of the commodity price shock triggered by the war in Ukraine, and any further interest hikes that might be needed to roll back persistently high inflation. The latter was further exacerbated by the sudden reduction in the near-term supply of many industrial and food resources due to the war. Nevertheless, investors were encouraged by the start of peace talks between Kiev and Moscow and all major developed market equity indices ended the month with gains. That said, the political situation remains tense. The near-term economic outlook has weakened since the outbreak of the war, especially for Europe due to its reliance on Russian energy imports.

Markets were volatile, reflecting investors' risk aversion and creating market dislocations. It was therefore a month prone for active positioning and rebalancing. Equity markets outperformed fixed income and regional dispersion widened. The lower exposure to long dated government bonds added value. Within equities, the preference for developed over emerging markets paid off. However, the bias for sustainable, quality growth companies and the resulting underallocation to commodity-related stocks led to an underperformance against the MSCI AC World. REITs and gold delivered positive returns. We actively rebalanced the risk exposure in the portfolio to an underweight relative to the strategic asset allocation during the month, after strong price increases and locking in gains. Moreover, we initiated a number of relative trades, e.g. favoring the US market over Europe and buying REITs against equities.

Following the relief rally in March, April proved a roller coaster for financial markets. Equities had their worst month since the first Covid-19 shock in early 2020. The global risk-off selloffs began when peace talks between Russia and Ukraine proved elusive. With increased Western sanctions against Russia and continuous supply of military equipment to Kyiv, including heavy weapons systems, investors began to realize that the war could last longer than initially assumed. In addition, the lockdown in Shanghai could exacerbate existing supply chain problems. Lastly, signs that the US economy continues to overheat prompted the Federal Reserve to reaffirm its hawkish policy bias, with some officials suggesting ever-bigger and faster monetary tightening measures.

In this environment, equities were the largest negative contributor. However, defensive equities provided some value add in relative terms. Fixed income, on the other hand, did not provide a safe haven as the rise in interest rates weighed on investment grade bonds, and due to the credit spread widening high yield also detracted. Insurance-linked strategies posted a neutral result. The dynamic protection and equity market neutral strategy proved their diversification characteristics and contributed positively to the portfolio. Our overweight in the US Dollar supported the performance. Given the volatile markets, we tactically reduced the underweight in investment grade bonds.

The previous months' downward momentum in most non-commodity segments of financial markets eased somewhat in May. Geopolitical uncertainty and inflation remained high, and four of the G10 central banks kept raising policy rates. However, there were also signs that some of the supply-related pressures are abating, which would help to tame inflation going forward. First, Shanghai began to relax its lockdown, allowing the world's largest port to gradually return to normal, reducing global supply disruptions. Second, international discussions emerged about lifting Russia's naval blockade of the port of Odessa, which would allow Ukraine to resume exports of wheat and other agricultural products. The lack of these exports has also been creating food shortages and hence inflation.

In May equities and real assets detracted from performance. The other main asset classes held up fairly well in the volatile environment. The equity portfolio lagged the MSCI AC World driven by the defensive equity allocation and negative security selection effects in developed markets. The fixed income segment was supportive due to high yield bonds and the emerging market bonds allocation, which benefitted from the US-Dollar weakness. Insurance-linked strategies showed a neutral contribution. The overlay position in gold and the US-Dollar overweight weighed on performance. After the set-back at the beginning of May, we increased the developed market equities allocation and doubled the gold position to 3% during the month. Overall, we remain underweight in fixed income and equities.

Statutory Auditor's Report

on the Audit of the Financial Statements 2021/2022

Opinion

We have audited the financial statements of the LGT Multi-Assets SICAV (Investment Company), which comprise the consolidated annual report, including the consolidated balance sheet of 31 May 2022 and the consolidated profit and loss account for the year then ended and the accounting information of the financial statements of the sub-funds (LGT GIM Balanced, LGT GIM Growth, LGT Alpha Indexing Fund, LGT Sustainable Fixed Income Global Opportunities, LGT Sustainable Strategy 3 Years, LGT Sustainable Strategy 4 Years and LGT Sustainable Strategy 5 Years), which comprise the statement of net assets and the inventory of fund assets as at 31 May 2022, the statement of income for the year then ended, and the change in net assets as well the information relating to the remuneration policy and the notes to the annual report (page 22 to 153).

In our opinion, the financial statements of the Investment Company and the accounting information of the financial statements of the sub-funds give a true and fair view of the financial position of the Investment Company and its sub-funds as at 31 May 2022 and their financial performance for the year then ended in accordance with Liechtenstein law.

Basis for Opinion

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

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

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

Other Information

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

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

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

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

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

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

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

PricewaterhouseCoopers AG, Birchstrasse 160, Postfach, CH-8050 Zurich, Switzerland
Telefon: +41 58 792 44 00, Facsimile: +41 58 792 44 10, www.pwc.ch

Auditor's Responsibilities for the Audit of the Financial Statements

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

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

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

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

Report on Other Legal and Regulatory Requirements

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

PricewaterhouseCoopers AG

Simon Bandi
Liechtenstein CPA
Auditor in charge

Wilhelm Wald
Liechtenstein CPA

Zurich, 12 September 2022

Consolidated balance sheet as of 31.05.2022

Assets	31.05.2022 CHF	31.05.2021 CHF
Current assets	3,221,559,727.13	3,830,400,939.58
Receivables	0.00	3,600.00
Trade receivables	0.00	3,600.00
Receivables from affiliated companies	0.00	0.00
Other receivables	0.00	0.00
Securities	3,164,904,444.68	3,697,255,913.87
Other securities	3,164,904,444.68	3,697,255,913.87
Money market instruments	0.00	0.00
Equities and other securities	361,689,279.89	413,436,393.43
Bonds, convertible bonds, warrant bonds	85,671,939.60	200,095,582.43
Funds	2,363,515,493.04	2,646,749,797.54
Private Equity Investments	0.00	0.00
Participations in Private Equity portfolios	0.00	0.00
Other securities and book-entry securities	354,027,732.15	436,974,140.47
Other, similar rights to the securities	0.00	0.00
Participations in other portfolios	0.00	0.00
Derivative financial instruments	-38,771,580.27	37,253,245.00
Balances at banks, post office, cheques, cash	95,426,862.72	95,888,180.71
Sight deposits	77,789,542.72	83,297,280.71
Time deposits	17,637,320.00	12,590,900.00
Accrued income and prepaid expenses	926,448.86	1,717,757.82
Other assets	926,448.86	1,717,757.82
Total assets	3,222,486,175.99	3,832,118,697.40

Liabilities	31.05.2022	31.05.2021
	CHF	CHF
Equity capital	-3,213,551,437.55	-3,817,708,646.84
Share capital	-50,000.00	-50,000.00
Share certificate capital	-3,585,142,255.09	-3,268,807,914.25
Capital reserves	0.00	0.00
Revenue reserves	0.00	0.00
Legal reserves	0.00	0.00
Reserves for own shares	0.00	0.00
Statutory reserves	0.00	0.00
Other reserves	0.00	0.00
Profit carried forward	0.00	0.00
Profit for the year (share capital)	0.00	0.00
Profit for the year (share certificate capital)	371,640,817.54	-548,850,732.59
Provisions	-1,800.00	-3,600.00
Tax provisions	-1,800.00	-3,600.00
Other provisions	0.00	0.00
Liabilities (≤ 1 year)	-4,517,291.65	-9,831,367.00
Due to banks	-4,517,291.65	-9,831,367.00
Trade liabilities	0.00	0.00
Liabilities to affiliated companies	0.00	0.00
Other liabilities	0.00	0.00
Accrued expenses and prepaid income	-4,415,646.79	-4,575,083.56
Total liabilities	-3,222,486,175.99	-3,832,118,697.40

Consolidated profit and loss account for the period from 01.06.2021 to 31.05.2022

Expenditures	01.06.2021 - 31.05.2022 CHF	01.06.2020 - 31.05.2021 CHF
Expenditures to obtain services provided	394,451,308.03	50,473,644.13
Distribution expenses to third parties	0.00	0.00
General administrative expenses	0.00	0.00
Legal and consulting expenses	0.00	0.00
Advertising expenses	0.00	0.00
Audit expenses	0.00	0.00
Other operating expenses	0.00	0.00
Regulatory payments to fund management company	0.00	0.00
Regulatory payments to custodian bank	0.00	0.00
Performance fee	0.00	0.00
Adjustment of current earnings with the redemption of units	-3,214,048.68	-2,017,921.64
Hedge costs	0.00	0.00
Other expenses	667,870.02	519,079.91
Compensation paid to group companies	54,962,864.18	51,855,987.55
Currency losses from consolidation	43,950.01	116,498.31
Realized capital losses (net)	0.00	0.00
Unrealized capital losses (net)	341,990,672.50	0.00
Interest and similar expenses	225,845.96	335,940.59
Interest payable	225,845.96	335,940.59
Result on ordinary business activity	0.00	0.00
Extraordinary expenses	0.00	0.00
Taxes on income and profit	1,800.00	1,800.00
Other taxes	0.00	0.00
Annual loss (share capital)	0.00	0.00
Overall success (share certificate capital)	-371,640,817.54	548,850,732.59
Total expenditures	23,038,136.45	599,662,117.31

Income	01.06.2021 - 31.05.2022	01.06.2020 - 31.05.2021
	CHF	CHF
Net turnover	0.00	0.00
Payments from administration	0.00	0.00
Other operating income	21,247,261.10	596,016,113.65
Income from money market instruments	0.00	0.00
Income from shares and other equities	5,836,518.94	5,622,592.18
Income from shares of other investment companies	4,045,025.01	9,912,955.25
Income from derivative financial instruments	0.00	0.00
Buying into current earnings with the issue of units	-2,287,949.96	-3,217,760.64
Income from securities lending	0.00	0.00
Other income	337,298.57	124,987.58
Realized capital gains (net)	13,316,368.54	250,048,980.88
Unrealized capital gains (net)	0.00	333,524,358.40
Currency gains from consolidation	0.00	0.00
Other interest and similar income	1,790,875.35	3,646,003.66
Income from bank deposits	61,087.17	39,492.81
Income from bonds, convertible bonds, warrant bonds	1,729,788.18	3,606,510.85
Extraordinary income	0.00	0.00
Total income	23,038,136.45	599,662,117.31

LGT GIM Balanced UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	31.05.2022	31.05.2021	31.05.2020
Net asset value (USD) B	247,391,985	266,437,961	218,692,439
Units outstanding at the end of the period (USD) B	16,528	16,290	16,056
Net asset value per unit at the end of the period (USD) B	14,968.17	16,356.18	13,620.30
Net asset value per unit at the beginning of the period (USD) B	16,356.18	13,620.30	13,088.35
Percent change in asset value vs previous year (USD) B	-8.49%	20.09%	4.06%
Net asset value (CHF) B	192,782,759	206,360,894	179,990,860
Units outstanding at the end of the period (CHF) B	15,286	15,012	15,338
Net asset value per unit at the end of the period (CHF) B	12,611.90	13,746.69	11,734.69
Net asset value per unit at the beginning of the period (CHF) B	13,746.69	11,734.69	11,704.71
Percent change in asset value vs previous year (CHF) B	-8.26%	17.15%	0.26%
Net asset value (EUR) B	302,032,146	309,968,592	279,321,721
Units outstanding at the end of the period (EUR) B	21,002	20,107	21,127
Net asset value per unit at the end of the period (EUR) B	14,380.80	15,415.98	13,221.22
Net asset value per unit at the beginning of the period (EUR) B	15,415.98	13,221.22	13,006.37
Percent change in asset value vs previous year (EUR) B	-6.71%	16.60%	1.65%
Net asset value (USD) B1	625,591	683,602	569,259
Units outstanding at the end of the period (USD) B1	55	55	55
Net asset value per unit at the end of the period (USD) B1	11,374.37	12,429.13	10,350.16
Net asset value per unit at the beginning of the period (USD) B1	12,429.13	10,350.16	9,945.92
Percent change in asset value vs previous year (USD) B1	-8.49%	20.09%	4.06%
Net asset value (USD) IM	1,326,949	24,752,313	20,909,866
Units outstanding at the end of the period (USD) IM	74	1,285	1,323
Net asset value per unit at the end of the period (USD) IM	17,886.31	19,255.47	15,799.88
Net asset value per unit at the beginning of the period (USD) IM	19,255.47	15,799.88	14,959.62
Percent change in asset value vs previous year (USD) IM	-7.11%	21.87%	5.62%
Net asset value (CHF) IM	4,143,268	2,515,515	4,182,358
Units outstanding at the end of the period (CHF) IM	341	193	381
Net asset value per unit at the end of the period (CHF) IM	12,161.40	13,058.38	10,983.51
Net asset value per unit at the beginning of the period (CHF) IM	13,058.38	10,983.51	10,794.23
Percent change in asset value vs previous year (CHF) IM	-6.87%	18.89%	1.75%

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:	31.12.2021	31.12.2020	31.12.2019
Percent change in asset value vs previous year (USD) B	7.58%	9.30%	14.23%
Percent change in asset value vs previous year (CHF) B	7.34%	5.18%	11.03%
Percent change in asset value vs previous year (EUR) B	8.58%	5.46%	12.36%
Percent change in asset value vs previous year (USD) B1	7.58%	9.30%	14.23%
Percent change in asset value vs previous year (USD) IM	9.19%	10.93%	15.92%
Percent change in asset value vs previous year (CHF) IM	8.95%	6.75%	12.69%

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

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

Statement of net assets as of 31.05.2022

	31.05.2022
Assets	USD
Bank balance	
Current account balance	24,923,019.26
Time credit balance	2,000,000.00
Transferable securities	
Investment fund units	657,649,720.69
Other transferable securities and book-entry securities	103,688,756.67
Derivative financial instruments	-8,858,031.89
Other assets	3,550.37
Total assets	779,407,015.10
Liabilities	-1,099,055.82
Net assets	778,307,959.28

Statement of income for the period from 01.06.2021 to 31.05.2022

	31.05.2022
Earnings	USD
Earnings from cash in banks	8,442.26
Earnings from transferable securities	
Units of other investment undertakings	98,634.06
Other earnings	3,250.37
Buying into current earnings with the issue of units	-766,514.42
Total earnings	-656,187.73
Expenses	31.05.2022
	USD
Interest payable	14,981.83
Remunerations as specified by internal regulations	13,300,515.22
Other expenses	72,110.31
Adjustment of current earnings with the redemption of units	-750,369.79
Total expenses	12,637,237.57
Net earnings	-13,293,425.30
Capital gains and capital losses realized	7,564,819.47
Profit or loss realized	-5,728,605.83
Capital gains and capital losses not realized	-122,797,050.44
Net profit / loss	-128,525,656.27

Distribution of profit

31.05.2022

USD

Net earnings of the period	-13,293,425.30
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	-13,293,425.30
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-13,293,425.30
Balance carried forward into new year	0.00

Change in net assets

31.05.2022

USD

Net assets at the beginning of the period under review	903,047,361.66
Distributions	0.00
Balance from unit movements	3,786,253.89
Net profit / loss	-128,525,656.27
Net assets at the end of the period under review	778,307,959.28

Changes in the number of units outstanding

31.05.2022

Number

LGT GIM Balanced (USD) B	
Number of units outstanding at the beginning of the period	16,289.743
Number of units issued	2,226.878
Number of units redeemed	-1,988.747
Number of units outstanding at the end of the period	16,527.874

31.05.2022

Number

LGT GIM Balanced (CHF) B	
Number of units outstanding at the beginning of the period	15,011.678
Number of units issued	1,796.654
Number of units redeemed	-1,522.551
Number of units outstanding at the end of the period	15,285.781

31.05.2022

Number

LGT GIM Balanced (EUR) B	
Number of units outstanding at the beginning of the period	20,106.964
Number of units issued	2,754.073
Number of units redeemed	-1,858.584
Number of units outstanding at the end of the period	21,002.453

31.05.2022
Number

LGT GIM Balanced (USD) B1	
Number of units outstanding at the beginning of the period	55.000
Number of units issued	0.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	55.000

31.05.2022
Number

LGT GIM Balanced (USD) IM	
Number of units outstanding at the beginning of the period	1,285.469
Number of units issued	6.688
Number of units redeemed	-1,217.969
Number of units outstanding at the end of the period	74.188

31.05.2022
Number

LGT GIM Balanced (CHF) IM	
Number of units outstanding at the beginning of the period	192.636
Number of units issued	148.054
Number of units redeemed	0.000
Number of units outstanding at the end of the period	340.690

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYZHSH67							
AGX Convergence A USD		27,682	2,425	10,997	19,110	23,648,206.05	3.04
IE00B8CL4484							
Crown Listed Private Equity O EUR		101,500	11,988	18,360	95,128	40,610,793.16	5.22
IE00BGNK7T63							
LGT AI News-Based Trading Sub-Fund A USD		0	9,698	0	9,698	14,670,697.59	1.88
IE00BDTM8695							
LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		84,900	8,050	15,200	77,750	11,870,092.50	1.53
IE00BQ1YC623							
LGT Dynamic Protection A USD		0	13,880	0	13,880	16,354,595.37	2.10
IE00BYMD2535							
LGT Dynamic Protection U A USD		25,000	2,800	20,650	7,150	6,846,992.72	0.88
LI0026536669							
LGT Select Bond Emerging Markets (USD) IM		12,540	1,530	660	13,410	22,208,301.00	2.85
LI0026564646							
LGT Select Bond High Yield (USD) IM		13,540	240	4,120	9,660	23,607,880.80	3.03
LI0225414825							
LGT Select Cat Bond (USD) IM		13,400	1,020	7,970	6,450	8,675,250.00	1.11
LI0026536388							
LGT Select Equity Emerging Markets (USD) IM		13,840	1,360	1,190	14,010	28,457,672.40	3.66
LI0113203439							
LGT Select Equity EMV (USD) IM		13,180	940	2,480	11,640	35,534,359.20	4.57
LI0514239651							
LGT Select Equity Global (USD) IM		95,850	5,840	15,350	86,340	121,387,132.80	15.60
LI0148226009							
LGT Select REITS (USD) IM		22,200	8,925	7,125	24,000	47,256,240.00	6.07
IE00BYVTJL70							
LGT Sustainable Bond Global Sub-Fd B (EUR)		11,620	14,550	8,190	17,980	20,180,448.22	2.59
IE00BF1D8D10							
LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		7,600	4,680	1,140	11,140	12,143,602.60	1.56
IE00BYVTJV78							
LGT Sustainable Quality Eq Hdg Sub-Fd B (USD)		13,610	1,750	1,410	13,950	23,565,316.50	3.03
IE00BYXX0813							
MA Sustainable EM LC Bond Sub-Fund		18,200	5,500	8,920	14,780	16,396,045.20	2.11
LI0520938486							
MA Sustainable Global Equity Fund (USD) IM		22,040	780	5,140	17,680	23,529,958.40	3.02
LI0392171307							
MA Sustainable Money Market Fund (USD) IM		8,400	41,400	48,800	1,000	1,051,890.00	0.14
LI0113203447							
MA Sustainable Portfolio Government Bonds (USD) IM		106,330	13,790	9,091	111,029	143,274,042.18	18.41
IE00BF553838							
Ut iShs J.P. Morgan ESG USD EM Bd UCITS ETF		454,000	532,000	0	986,000	4,908,308.00	0.63
IE00BMCDH766							
Ut LGT EM HC Bond Sub-Fund USD		0	14,950	1,460	13,490	11,471,896.00	1.47

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
IE00BZ163L38 Ut Vanguard USD Emerging Markets Government Bond UCITS ETF USD		311,250	12,250	323,500	0	0.00	0.00
Total Investment fund units						657,649,720.69	84.50

Other securities and rights

Other securities and rights, listed on an official stock exchange

USD

XS2168937600 JPMorgan Chase Ct/Equity Basket 23		16,800	790	17,590	0	0.00	0.00
JE00B588CD74 WisdomTree Metal Securities LBMA Gold		148,070	13,510	96,810	64,770	11,468,823.90	1.47
JE00BN2CJ301 WTM ETC Core Phys Gold		0	65,110	0	65,110	11,962,660.30	1.54
Total Other securities and rights, listed on an official stock exchange						23,431,484.20	3.01

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

USD

LU0991119412 SS/Ct/LGT Select Insurance-Linked Securities IM WFM		23,303	0	0	23,303	29,138,232.16	3.74
LU0991121749 SS Ct/LGT Crown Alpha Sub-Fund C WFM		26,711	4,152	0	30,863	51,119,040.31	6.57
Total Other securities and rights, which are traded on another market open to the public						80,257,272.47	10.31

Total Securities						761,338,477.36	97.82
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Total Securities						761,338,477.36	97.82
Current account balance						24,923,019.26	3.20
Time credit balance						2,000,000.00	0.26
Derivative financial instruments						-8,858,031.89	-1.14
Other assets						3,550.37	0.00
Total assets as of 31.05.2022						779,407,015.10	100.14
Liabilities						-1,099,055.82	-0.14
Net assets as of 31.05.2022						778,307,959.28	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
CHF	Purchase	1,150,000.00	USD	1,156,714.73	29.06.2022	LGT Bank AG	44,915.73	0.01
CHF	Purchase	3,379,900.00	USD	3,633,129.10	29.06.2022	LGT Bank AG	-101,484.95	-0.01
CHF	Purchase	161,616,000.00	USD	173,724,604.97	29.06.2022	LGT Bank AG	-4,852,685.19	-0.62
CHF	Purchase	1,480,000.00	USD	1,563,726.61	29.06.2022	LGT Bank AG	-17,280.46	0.00
CHF	Purchase	1,800,000.00	USD	1,883,085.50	29.06.2022	LGT Bank AG	-2,272.61	0.00
CHF	Purchase	21,200.00	USD	21,998.36	29.06.2022	LGT Bank AG	153.44	0.00
CHF	Purchase	56,000.00	USD	58,584.88	29.06.2022	LGT Bank AG	-70.70	0.00
CHF	Purchase	42,750.00	USD	43,856.68	29.06.2022	LGT Bank AG	812.63	0.00
EUR	Purchase	4,010,000.00	USD	4,329,697.25	29.06.2022	LGT Bank AG	-28,763.73	0.00
EUR	Purchase	1,470,000.00	USD	1,606,836.42	29.06.2022	LGT Bank AG	-30,184.98	0.00
EUR	Purchase	1,600,000.00	USD	1,709,480.00	29.06.2022	LGT Bank AG	6,603.20	0.00
EUR	Purchase	1,370,000.00	USD	1,470,705.96	29.06.2022	LGT Bank AG	-1,309.72	0.00
EUR	Purchase	256,097,000.00	USD	280,381,141.93	29.06.2022	LGT Bank AG	-5,703,792.39	-0.73
HKD	Purchase	7,460,000.00	USD	952,533.32	29.06.2022	LGT Bank AG	-915.44	0.00
JPY	Purchase	217,000,000.00	USD	1,733,305.15	29.06.2022	LGT Bank AG	-44,811.93	-0.01
CHF	Sale	20,000.00	USD	20,114.96	29.06.2022	LGT Bank AG	-782.96	0.00
CHF	Sale	1,200,000.00	USD	1,255,304.97	29.06.2022	LGT Bank AG	1,429.71	0.00
CHF	Sale	8,322,000.00	USD	8,945,501.45	29.06.2022	LGT Bank AG	249,876.53	0.03
CHF	Sale	1,135,000.00	USD	1,141,523.81	29.06.2022	LGT Bank AG	-44,433.21	-0.01
CHF	Sale	65,800.00	USD	67,777.62	29.06.2022	LGT Bank AG	-976.54	0.00
CHF	Sale	12,900.00	USD	13,628.54	29.06.2022	LGT Bank AG	149.38	0.00
CHF	Sale	26,400.00	USD	28,446.71	29.06.2022	LGT Bank AG	861.45	0.00
CHF	Sale	65,500.00	USD	67,189.55	29.06.2022	LGT Bank AG	-1,251.14	0.00
CHF	Sale	11,700.00	USD	12,239.22	29.06.2022	LGT Bank AG	13.94	0.00
CHF	Sale	1,055,000.00	USD	1,136,790.97	29.06.2022	LGT Bank AG	34,425.64	0.00
CHF	Sale	3,180,000.00	USD	3,275,574.72	29.06.2022	LGT Bank AG	-47,194.71	-0.01
CHF	Sale	2,200.00	USD	2,194.31	29.06.2022	LGT Bank AG	-104.46	0.00
CHF	Sale	275,000.00	USD	274,288.22	29.06.2022	LGT Bank AG	-13,058.19	0.00
CHF	Sale	1,540,000.00	USD	1,597,921.46	29.06.2022	LGT Bank AG	-11,218.45	0.00
EUR	Sale	2,450,000.00	USD	2,617,518.75	29.06.2022	LGT Bank AG	-10,233.65	0.00
EUR	Sale	3,300,000.00	USD	3,570,273.30	29.06.2022	LGT Bank AG	30,851.70	0.00
EUR	Sale	1,740,000.00	USD	1,867,736.88	29.06.2022	LGT Bank AG	1,496.40	0.00
EUR	Sale	130,000.00	USD	135,516.29	29.06.2022	LGT Bank AG	-3,915.47	0.00
EUR	Sale	1,360,000.00	USD	1,486,403.84	29.06.2022	LGT Bank AG	27,733.12	0.00
EUR	Sale	2,560,000.00	USD	2,700,705.28	29.06.2022	LGT Bank AG	-45,027.84	-0.01
EUR	Sale	4,440,000.00	USD	4,704,961.44	29.06.2022	LGT Bank AG	-57,169.44	-0.01
EUR	Sale	2,200,000.00	USD	2,320,148.60	29.06.2022	LGT Bank AG	-39,465.80	-0.01
EUR	Sale	1,480,000.00	USD	1,597,919.00	29.06.2022	LGT Bank AG	10,542.04	0.00
EUR	Sale	59,347,000.00	USD	64,974,519.93	29.06.2022	LGT Bank AG	1,321,776.39	0.17
EUR	Sale	540,000.00	USD	569,680.02	29.06.2022	LGT Bank AG	-9,498.06	0.00
GBP	Sale	11,690,000.00	USD	15,311,971.15	29.06.2022	LGT Bank AG	582,734.81	0.07
HKD	Sale	44,410,000.00	USD	5,672,273.63	29.06.2022	LGT Bank AG	7,213.28	0.00
JPY	Sale	300,000,000.00	USD	2,332,963.72	29.06.2022	LGT Bank AG	-1,358.70	0.00
JPY	Sale	2,725,900,000.00	USD	22,045,199.98	29.06.2022	LGT Bank AG	834,768.37	0.11

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
KRW	Sale	5,655,500,000.00	USD	4,635,579.74	29.06.2022	LGT Bank AG	59,271.68	0.01
THB	Sale	75,100,000.00	USD	2,238,304.63	29.06.2022	LGT Bank AG	48,934.87	0.01
TWD	Sale	176,320,000.00	USD	6,155,349.97	29.06.2022	LGT Bank AG	52,589.41	0.01
Total Forward exchange transactions							-7,752,107.00	-1.00

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
EURO STOXX 50 JUN 22	-152	10.00	17.06.2022	EUREX	-6,160,912.03	21,840.75	0.00
Total					-6,160,912.03	21,840.75	0.00

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
Mini S&P 500 JUN 22	211	50.00	17.06.2022	CME	43,584,687.50	-1,127,409.29	-0.14
MSCI EM Asia JUN 22	63	100.00	20.06.2022	EUREX	3,909,780.00	-75,530.96	-0.01
TOPIX JUN 22	26	10,000.00	10.06.2022	JPX	3,858,149.64	75,174.61	0.01
Total					51,352,617.14	-1,127,765.64	-0.14

Total open derivative financial instruments at the end of the period under review **-8,858,031.89** **-1.14**

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.06.2021	USD	EUR	5,537,150.25	4,650,000.00
14.07.2021	CHF	USD	870,000.00	968,895.13
14.07.2021	CHF	USD	23,750.00	26,382.29
14.07.2021	CHF	USD	11,315.00	12,601.20
14.07.2021	CHF	USD	198,000.00	217,075.75
14.07.2021	CHF	USD	6,100.00	6,822.58
14.07.2021	CHF	USD	6,810,000.00	7,422,343.32
14.07.2021	CHF	USD	21,500.00	23,934.15
14.07.2021	CHF	USD	242,000.00	269,420.25
14.07.2021	CHF	USD	870,000.00	972,148.50
14.07.2021	CHF	USD	1,820,400.00	1,988,586.71

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
14.07.2021	CHF	USD	28,700.00	31,245.00
14.07.2021	CHF	USD	63,000.00	70,219.40
14.07.2021	CHF	USD	65,200.00	72,855.27
14.07.2021	CHF	USD	1,370,000.00	1,530,854.54
14.07.2021	CHF	USD	3,224,000.00	3,589,009.44
14.07.2021	CHF	USD	1,800.00	2,006.27
14.07.2021	CHF	USD	696,500.00	755,695.93
14.07.2021	CHF	USD	660,000.00	718,526.11
14.07.2021	CHF	USD	14,385.00	15,838.94
14.07.2021	CHF	USD	75,000.00	81,674.70
14.07.2021	CHF	USD	189,900.00	206,039.71
14.07.2021	CHF	USD	1,125,000.00	1,238,707.12
14.07.2021	CHF	USD	154,646,500.00	168,934,286.19
14.07.2021	EUR	USD	700,000.00	853,643.00
14.07.2021	EUR	USD	800,000.00	954,688.00
14.07.2021	EUR	USD	1,995,000.00	2,425,163.90
14.07.2021	EUR	USD	1,760,000.00	2,142,889.76
14.07.2021	EUR	USD	2,030,000.00	2,488,607.45
14.07.2021	EUR	USD	773,000.00	922,467.28
14.07.2021	EUR	USD	3,440,000.00	4,173,476.80
14.07.2021	EUR	USD	61,629,000.00	72,937,921.50
14.07.2021	EUR	USD	1,020,000.00	1,215,197.40
14.07.2021	EUR	USD	865,000.00	1,060,182.93
14.07.2021	EUR	USD	237,034,000.00	284,920,793.85
14.07.2021	EUR	USD	826,000.00	980,082.04
14.07.2021	EUR	USD	2,100,000.00	2,560,929.00
14.07.2021	EUR	USD	1,275,000.00	1,559,815.88
14.07.2021	EUR	USD	1,985,000.00	2,400,559.75
14.07.2021	GBP	USD	770,000.00	1,071,035.35
14.07.2021	GBP	USD	13,440,000.00	18,517,632.00
14.07.2021	HKD	USD	58,480,000.00	7,528,902.85
14.07.2021	JPY	USD	3,029,900,000.00	27,584,668.61
14.07.2021	NOK	USD	133,200,000.00	15,905,487.97
14.07.2021	USD	CHF	6,011.25	5,400.00
14.07.2021	USD	CHF	8,388,711.94	7,680,000.00
14.07.2021	USD	CHF	2,452,316.08	2,250,000.00
14.07.2021	USD	CHF	176,806,539.51	162,220,000.00
14.07.2021	USD	CHF	490,023.66	450,000.00
14.07.2021	USD	CHF	360,984.77	325,000.00
14.07.2021	USD	CHF	111,835.56	100,000.00
14.07.2021	USD	CHF	2,905.01	2,650.00
14.07.2021	USD	EUR	412,474.40	340,000.00
14.07.2021	USD	EUR	76,421,927.52	63,584,000.00
14.07.2021	USD	EUR	1,511,537.50	1,250,000.00
14.07.2021	USD	EUR	1,191,918.95	985,000.00
14.07.2021	USD	EUR	290,756,362.50	245,675,000.00
14.07.2021	USD	EUR	289,748.10	238,000.00
14.07.2021	USD	EUR	4,169,161.57	3,430,000.00
14.07.2021	USD	EUR	1,998,062.15	1,630,000.00
14.07.2021	USD	EUR	1,325,159.00	1,100,000.00
14.07.2021	USD	GBP	19,801,421.85	14,210,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
14.07.2021	USD	HKD	6,599,326.56	51,220,000.00
14.07.2021	USD	HKD	934,856.95	7,260,000.00
14.07.2021	USD	JPY	28,055,564.04	3,029,900,000.00
14.07.2021	USD	NOK	15,151,687.50	133,200,000.00
06.10.2021	CHF	USD	162,220,000.00	177,225,893.64
06.10.2021	CHF	USD	7,970,000.00	8,507,685.74
06.10.2021	CHF	USD	980,000.00	1,069,800.09
06.10.2021	CHF	USD	11,750.00	12,840.59
06.10.2021	CHF	USD	30,600.00	33,435.42
06.10.2021	CHF	USD	233,000.00	255,236.46
06.10.2021	CHF	USD	1,225,000.00	1,338,509.63
06.10.2021	CHF	USD	12,000.00	13,295.01
06.10.2021	CHF	USD	11,500.00	12,553.78
06.10.2021	CHF	USD	2,800.00	3,050.48
06.10.2021	CHF	USD	185,000.00	203,348.32
06.10.2021	CHF	USD	780,000.00	852,396.60
06.10.2021	CHF	USD	7,200.00	7,759.06
06.10.2021	CHF	USD	8,700.00	9,520.42
06.10.2021	CHF	USD	2,250,000.00	2,458,132.54
06.10.2021	CHF	USD	816,000.00	904,060.96
06.10.2021	CHF	USD	12,600.00	13,849.67
06.10.2021	CHF	USD	1,730,000.00	1,893,141.47
06.10.2021	EUR	USD	48,668,000.00	56,304,009.20
06.10.2021	EUR	USD	1,000,000.00	1,188,803.00
06.10.2021	EUR	USD	260,000.00	305,680.18
06.10.2021	EUR	USD	1,300,000.00	1,537,448.90
06.10.2021	EUR	USD	245,675,000.00	291,293,899.40
06.10.2021	EUR	USD	2,200,000.00	2,596,987.80
06.10.2021	EUR	USD	1,550,000.00	1,833,158.65
06.10.2021	EUR	USD	216,000.00	254,865.53
06.10.2021	EUR	USD	16,880,000.00	19,948,446.40
06.10.2021	EUR	USD	565,000.00	671,673.70
06.10.2021	EUR	USD	2,350,000.00	2,795,449.55
06.10.2021	GBP	USD	13,740,000.00	18,466,560.00
06.10.2021	HKD	USD	4,000,000.00	513,981.91
06.10.2021	HKD	USD	57,410,000.00	7,371,597.33
06.10.2021	JPY	USD	117,450,000.00	1,075,558.48
06.10.2021	JPY	USD	3,268,450,000.00	29,182,589.29
06.10.2021	NOK	USD	7,370,000.00	827,053.84
06.10.2021	NOK	USD	133,200,000.00	15,155,137.06
06.10.2021	NOK	USD	4,380,000.00	504,596.15
06.10.2021	USD	CHF	602,435.37	550,000.00
06.10.2021	USD	CHF	778,166.62	710,000.00
06.10.2021	USD	CHF	21,182.46	19,500.00
06.10.2021	USD	CHF	2,455,326.64	2,300,150.00
06.10.2021	USD	CHF	7,439,281.37	6,810,000.00
06.10.2021	USD	CHF	2,957.41	2,700.00
06.10.2021	USD	CHF	12,713.71	11,600.00
06.10.2021	USD	CHF	14,256.35	13,200.00
06.10.2021	USD	CHF	5,322,771.80	4,900,000.00
06.10.2021	USD	CHF	659,264.89	610,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
06.10.2021	USD	CHF	172,658,251.49	161,746,250.00
06.10.2021	USD	CHF	35,676.51	32,750.00
06.10.2021	USD	CHF	842,420.86	780,000.00
06.10.2021	USD	EUR	285,349,385.00	246,650,000.00
06.10.2021	USD	EUR	73,066,233.08	61,629,000.00
06.10.2021	USD	EUR	886,910.25	750,000.00
06.10.2021	USD	EUR	170,291.09	144,000.00
06.10.2021	USD	EUR	1,645,821.80	1,400,000.00
06.10.2021	USD	EUR	2,577,237.99	2,190,000.00
06.10.2021	USD	EUR	2,046,319.04	1,724,000.00
06.10.2021	USD	EUR	1,061,272.54	907,000.00
06.10.2021	USD	EUR	375,225.92	320,000.00
06.10.2021	USD	EUR	4,632,342.40	3,920,000.00
06.10.2021	USD	EUR	1,210,020.31	1,030,000.00
06.10.2021	USD	GBP	18,519,217.92	13,440,000.00
06.10.2021	USD	GBP	413,008.80	300,000.00
06.10.2021	USD	HKD	7,529,814.10	58,480,000.00
06.10.2021	USD	HKD	377,282.20	2,930,000.00
06.10.2021	USD	JPY	27,601,016.38	3,029,900,000.00
06.10.2021	USD	JPY	3,246,375.99	356,000,000.00
06.10.2021	USD	NOK	16,787,081.21	144,950,000.00
05.11.2021	USD	EUR	1,736,956.50	1,500,000.00
19.01.2022	CHF	USD	2,287,000.00	2,471,828.50
19.01.2022	EUR	USD	1,178,000.00	1,334,873.08
19.01.2022	USD	CHF	2,474,342.36	2,287,000.00
19.01.2022	USD	EUR	1,330,685.29	1,178,000.00
26.01.2022	CHF	EUR	1,038,326.00	1,000,000.00
26.01.2022	CHF	USD	4,800.00	5,263.16
26.01.2022	CHF	USD	800,000.00	860,874.13
26.01.2022	CHF	USD	80,400.00	88,265.42
26.01.2022	CHF	USD	570,000.00	618,961.06
26.01.2022	CHF	USD	190,000.00	206,488.30
26.01.2022	CHF	USD	275,000.00	298,890.95
26.01.2022	CHF	USD	14,500.00	15,670.45
26.01.2022	CHF	USD	1,300,000.00	1,417,575.10
26.01.2022	CHF	USD	1,600,000.00	1,751,948.22
26.01.2022	CHF	USD	9,257,000.00	10,108,102.21
26.01.2022	CHF	USD	15,600.00	16,939.99
26.01.2022	CHF	USD	2,160,000.00	2,371,309.79
26.01.2022	CHF	USD	87,700.00	96,028.66
26.01.2022	CHF	USD	160,430,000.00	171,800,072.39
26.01.2022	CHF	USD	2,282,000.00	2,443,731.01
26.01.2022	CHF	USD	1,000,000.00	1,076,092.66
26.01.2022	CHF	USD	11,300.00	12,159.85
26.01.2022	CHF	USD	76,000.00	82,469.39
26.01.2022	CHF	USD	28,000.00	30,499.79
26.01.2022	CHF	USD	3,100.00	3,369.32
26.01.2022	CHF	USD	650,000.00	712,720.08
26.01.2022	CHF	USD	1,020,000.00	1,102,335.30
26.01.2022	CHF	USD	1,300,000.00	1,416,061.84
26.01.2022	CHF	USD	804,000.00	876,715.67

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
26.01.2022	CHF	USD	5,100,000.00	5,534,130.39
26.01.2022	EUR	USD	8,000,000.00	9,031,104.00
26.01.2022	EUR	USD	2,470,000.00	2,790,670.22
26.01.2022	EUR	USD	358,000.00	404,495.61
26.01.2022	EUR	USD	244,530,000.00	283,652,843.76
26.01.2022	EUR	USD	630,000.00	721,010.43
26.01.2022	EUR	USD	800,000.00	930,369.60
26.01.2022	EUR	USD	577,000.00	651,909.60
26.01.2022	EUR	USD	4,310,000.00	4,999,953.42
26.01.2022	EUR	USD	3,117,000.00	3,555,674.11
26.01.2022	EUR	USD	1,466,000.00	1,706,705.47
26.01.2022	EUR	USD	3,585,000.00	4,041,051.44
26.01.2022	EUR	USD	1,900,000.00	2,208,620.99
26.01.2022	EUR	USD	1,777,000.00	2,003,053.95
26.01.2022	EUR	USD	916,000.00	1,044,914.18
26.01.2022	EUR	USD	1,750,000.00	1,976,065.00
26.01.2022	EUR	USD	60,236,000.00	68,289,553.20
26.01.2022	EUR	USD	3,150,000.00	3,568,244.40
26.01.2022	EUR	USD	3,800,000.00	4,289,633.80
26.01.2022	EUR	USD	3,370,000.00	3,914,093.24
26.01.2022	EUR	USD	462,000.00	522,002.71
26.01.2022	GBP	USD	11,720,000.00	15,974,360.00
26.01.2022	GBP	USD	1,930,000.00	2,568,260.65
26.01.2022	GBP	USD	900,000.00	1,190,385.00
26.01.2022	GBP	USD	490,000.00	649,142.20
26.01.2022	HKD	USD	12,800,000.00	1,646,247.20
26.01.2022	HKD	USD	44,610,000.00	5,725,543.55
26.01.2022	JPY	USD	260,000,000.00	2,298,446.10
26.01.2022	JPY	USD	100,000,000.00	903,113.85
26.01.2022	JPY	USD	85,000,000.00	749,857.34
26.01.2022	JPY	USD	680,000,000.00	5,934,674.70
26.01.2022	JPY	USD	120,850,000.00	1,054,663.01
26.01.2022	JPY	USD	2,402,600,000.00	20,985,238.89
26.01.2022	USD	CHF	5,651.00	5,200.00
26.01.2022	USD	CHF	797,793.03	735,000.00
26.01.2022	USD	CHF	8,534,086.02	7,970,000.00
26.01.2022	USD	CHF	1,836,763.58	1,700,000.00
26.01.2022	USD	CHF	184,660,406.20	169,112,000.00
26.01.2022	USD	CHF	12,453.18	11,500.00
26.01.2022	USD	CHF	48,452.23	44,800.00
26.01.2022	USD	CHF	864,142.32	798,000.00
26.01.2022	USD	CHF	1,840.26	1,700.00
26.01.2022	USD	CHF	2,000,817.63	1,850,000.00
26.01.2022	USD	CHF	1,299,008.21	1,200,000.00
26.01.2022	USD	CHF	16,206.74	15,000.00
26.01.2022	USD	CHF	2,472,253.36	2,287,000.00
26.01.2022	USD	CHF	18,452.36	17,000.00
26.01.2022	USD	CHF	3,616,728.54	3,312,200.00
26.01.2022	USD	EUR	1,335,056.85	1,178,000.00
26.01.2022	USD	EUR	3,961,839.00	3,500,000.00
26.01.2022	USD	EUR	1,393,617.60	1,200,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
26.01.2022	USD	EUR	18,479,896.56	16,370,000.00
26.01.2022	USD	EUR	303,821,396.70	267,991,000.00
26.01.2022	USD	EUR	788,737.29	677,000.00
26.01.2022	USD	EUR	396,183.90	350,000.00
26.01.2022	USD	EUR	990,290.55	850,000.00
26.01.2022	USD	EUR	54,709,597.18	47,168,000.00
26.01.2022	USD	EUR	1,697,772.68	1,460,000.00
26.01.2022	USD	EUR	6,162,641.94	5,460,000.00
26.01.2022	USD	GBP	1,747,666.70	1,300,000.00
26.01.2022	USD	GBP	18,469,582.80	13,740,000.00
26.01.2022	USD	HKD	7,373,007.93	57,410,000.00
26.01.2022	USD	JPY	968,974.20	110,000,000.00
26.01.2022	USD	JPY	2,350,367.69	270,000,000.00
26.01.2022	USD	JPY	29,214,934.39	3,268,450,000.00
13.04.2022	CHF	USD	1,300,000.00	1,406,241.55
13.04.2022	CHF	USD	24,900.00	26,934.93
13.04.2022	CHF	USD	169,112,000.00	185,110,144.21
13.04.2022	CHF	USD	935,000.00	1,020,724.53
13.04.2022	CHF	USD	21,600.00	23,447.70
13.04.2022	CHF	USD	1,150,000.00	1,248,373.04
13.04.2022	CHF	USD	91,000.00	99,537.42
13.04.2022	CHF	USD	8,322,000.00	8,913,881.75
13.04.2022	CHF	USD	2,700,000.00	2,904,600.03
13.04.2022	CHF	USD	3,312,200.00	3,625,537.04
13.04.2022	CHF	USD	119,700.00	128,770.60
13.04.2022	EUR	USD	240,000.00	263,971.44
13.04.2022	EUR	USD	1,000,000.00	1,132,773.00
13.04.2022	EUR	USD	360,000.00	404,232.84
13.04.2022	EUR	USD	1,550,000.00	1,776,842.50
13.04.2022	EUR	USD	4,000,000.00	4,421,372.00
13.04.2022	EUR	USD	2,000,000.00	2,197,440.00
13.04.2022	EUR	USD	786,000.00	901,031.10
13.04.2022	EUR	USD	267,991,000.00	304,428,128.32
13.04.2022	EUR	USD	59,347,000.00	64,765,381.10
13.04.2022	EUR	USD	452,000.00	512,994.69
13.04.2022	EUR	USD	1,060,000.00	1,192,435.34
13.04.2022	GBP	USD	11,690,000.00	15,314,250.70
13.04.2022	GBP	USD	450,000.00	604,150.65
13.04.2022	GBP	USD	460,000.00	617,143.36
13.04.2022	HKD	USD	6,270,000.00	802,370.10
13.04.2022	HKD	USD	44,410,000.00	5,666,000.68
13.04.2022	JPY	USD	87,700,000.00	770,465.43
13.04.2022	JPY	USD	2,725,900,000.00	21,995,481.32
13.04.2022	KRW	USD	5,655,500,000.00	4,642,429.12
13.04.2022	KRW	USD	1,370,000,000.00	1,132,044.29
13.04.2022	TWD	USD	9,280,000.00	323,570.43
13.04.2022	TWD	USD	176,320,000.00	6,138,195.81
13.04.2022	TWD	USD	20,900,000.00	754,921.44
13.04.2022	USD	CHF	17,869.10	16,700.00
13.04.2022	USD	CHF	1,968,872.13	1,800,000.00
13.04.2022	USD	CHF	16,764.28	15,500.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.04.2022	USD	CHF	31,547.77	29,500.00
13.04.2022	USD	CHF	1,401,708.16	1,310,000.00
13.04.2022	USD	CHF	173,110,539.85	161,616,000.00
13.04.2022	USD	CHF	26,200.42	24,000.00
13.04.2022	USD	CHF	50,343.65	46,000.00
13.04.2022	USD	CHF	52,522.08	48,800.00
13.04.2022	USD	CHF	10,131,389.58	9,257,000.00
13.04.2022	USD	CHF	1,937,136.10	1,770,000.00
13.04.2022	USD	CHF	1,288,187.11	1,180,000.00
13.04.2022	USD	CHF	3,620,287.06	3,379,900.00
13.04.2022	USD	CHF	9,734.43	9,000.00
13.04.2022	USD	CHF	2,621,799.03	2,436,000.00
13.04.2022	USD	CHF	1,784,584.44	1,650,000.00
13.04.2022	USD	CHF	973,443.38	900,000.00
13.04.2022	USD	CHF	1,711,065.25	1,600,000.00
13.04.2022	USD	EUR	2,645,024.96	2,335,000.00
13.04.2022	USD	EUR	418,894.76	370,000.00
13.04.2022	USD	EUR	1,691,437.53	1,553,000.00
13.04.2022	USD	EUR	1,766,154.23	1,570,000.00
13.04.2022	USD	EUR	4,114,706.40	3,745,000.00
13.04.2022	USD	EUR	68,417,012.58	60,236,000.00
13.04.2022	USD	EUR	3,316,029.00	3,000,000.00
13.04.2022	USD	EUR	279,478,656.10	256,097,000.00
13.04.2022	USD	EUR	1,077,883.38	980,000.00
13.04.2022	USD	EUR	4,906,937.53	4,370,000.00
13.04.2022	USD	EUR	2,195,216.00	2,000,000.00
13.04.2022	USD	EUR	2,871,408.32	2,530,000.00
13.04.2022	USD	GBP	15,967,820.24	11,720,000.00
13.04.2022	USD	GBP	1,153,861.28	880,000.00
13.04.2022	USD	HKD	5,726,253.51	44,610,000.00
13.04.2022	USD	HKD	774,717.71	6,070,000.00
13.04.2022	USD	JPY	21,003,253.73	2,402,600,000.00
13.04.2022	USD	JPY	3,330,267.76	411,000,000.00
13.04.2022	USD	KRW	370,324.70	450,500,000.00
13.04.2022	USD	KRW	5,499,560.87	6,575,000,000.00
13.04.2022	USD	TWD	7,542,552.41	206,500,000.00
18.04.2022	THB	USD	75,100,000.00	2,238,783.72
18.04.2022	USD	THB	2,271,136.16	75,100,000.00

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
DAX DEC 21	17.12.2021	20	20
EURO STOXX 50 DEC 21	17.12.2021	70	70
EURO STOXX 50 JUN 21	18.06.2021	0	51
EURO STOXX 50 JUN 22	17.06.2022	77	77

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 MAR 22	18.03.2022	288	288
EURO STOXX 50 SEP 21	17.09.2021	51	51
Mini S&P 500 DEC 21	17.12.2021	199	199
Mini S&P 500 JUN 21	18.06.2021	0	131
Mini S&P 500 MAR 22	18.03.2022	296	296
Mini S&P 500 SEP 21	17.09.2021	189	189
MSCI EM Asia DEC 21	20.12.2021	164	164
MSCI EM Asia JUN 21	21.06.2021	0	215
MSCI EM Asia MAR 22	21.03.2022	164	164
MSCI EM Asia SEP 21	20.09.2021	112	112
TOPIX DEC 21	10.12.2021	22	22
TOPIX JUN 21	11.06.2021	0	16
TOPIX MAR 22	11.03.2022	22	22
TOPIX SEP 21	10.09.2021	22	22

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4230 P 17 Mar 22	18.03.2022	39	39

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 GIM Growth UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	31.05.2022	31.05.2021	31.05.2020
Net asset value (USD) B	350,406,007	375,938,587	275,219,172
Units outstanding at the end of the period (USD) B	20,965	20,547	18,972
Net asset value per unit at the end of the period (USD) B	16,713.73	18,296.20	14,506.22
Net asset value per unit at the beginning of the period (USD) B	18,296.20	14,506.22	14,080.29
Percent change in asset value vs previous year (USD) B	-8.65%	26.13%	3.03%
Net asset value (CHF) B	161,770,428	178,737,455	155,489,790
Units outstanding at the end of the period (CHF) B	11,491	11,643	12,440
Net asset value per unit at the end of the period (CHF) B	14,077.65	15,352.14	12,498.80
Net asset value per unit at the beginning of the period (CHF) B	15,352.14	12,498.80	12,607.24
Percent change in asset value vs previous year (CHF) B	-8.30%	22.83%	-0.86%
Net asset value (CZK) B	289,526,399	250,601,077	103,305,205
Units outstanding at the end of the period (CZK) B	1,119	917	456
Net asset value per unit at the end of the period (CZK) B	258,838.74	273,264.55	226,409.96
Net asset value per unit at the beginning of the period (CZK) B	273,264.55	226,409.96	222,140.20
Percent change in asset value vs previous year (CZK) B	-5.28%	20.69%	1.92%
Net asset value (EUR) B	357,542,297	365,738,518	306,091,456
Units outstanding at the end of the period (EUR) B	21,892	20,913	21,379
Net asset value per unit at the end of the period (EUR) B	16,332.08	17,488.55	14,317.20
Net asset value per unit at the beginning of the period (EUR) B	17,488.55	14,317.20	14,230.22
Percent change in asset value vs previous year (EUR) B	-6.61%	22.15%	0.61%
Net asset value (USD) IM	7,095,691	28,534,009	24,735,989
Units outstanding at the end of the period (USD) IM	347	1,295	1,440
Net asset value per unit at the end of the period (USD) IM	20,475.35	22,037.80	17,182.90
Net asset value per unit at the beginning of the period (USD) IM	22,037.80	17,182.90	16,400.30
Percent change in asset value vs previous year (USD) IM	-7.09%	28.25%	4.77%
Net asset value (CHF) IM	7,369,958	5,803,585	6,183,784
Units outstanding at the end of the period (CHF) IM	554	407	542
Net asset value per unit at the end of the period (CHF) IM	13,291.80	14,250.70	11,409.15
Net asset value per unit at the beginning of the period (CHF) IM	14,250.70	11,409.15	11,319.75
Percent change in asset value vs previous year (CHF) IM	-6.73%	24.91%	0.79%

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:	31.12.2021	31.12.2020	31.12.2019
Percent change in asset value vs previous year (USD) B	11.02%	9.58%	17.10%
Percent change in asset value vs previous year (CHF) B	10.91%	5.11%	13.94%
Percent change in asset value vs previous year (CZK) B	11.40%	5.90%	16.41%
Percent change in asset value vs previous year (EUR) B	12.30%	5.37%	15.37%
Percent change in asset value vs previous year (USD) IM	12.91%	11.44%	19.08%
Percent change in asset value vs previous year (CHF) IM	12.80%	6.88%	15.85%

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

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

Statement of net assets as of 31.05.2022

	31.05.2022
Assets	USD
Bank balance	
Current account balance	36,183,556.28
Time credit balance	5,000,000.00
Transferable securities	
Investment fund units	775,843,833.30
Other transferable securities and book-entry securities	123,373,755.09
Derivative financial instruments	-9,382,942.65
Other assets	8,635.30
Total assets	931,026,837.32
Liabilities	-1,547,494.19
Net assets	929,479,343.13

Statement of income for the period from 01.06.2021 to 31.05.2022

	31.05.2022
Earnings	USD
Earnings from cash in banks	15,984.23
Earnings from transferable securities	
Units of other investment undertakings	93,439.59
Other earnings	3,627.01
Buying into current earnings with the issue of units	-947,417.83
Total earnings	-834,367.00
Expenses	31.05.2022
	USD
Interest payable	33,757.16
Remunerations as specified by internal regulations	18,186,311.95
Other expenses	72,753.32
Adjustment of current earnings with the redemption of units	-1,295,332.10
Total expenses	16,997,490.33
Net earnings	-17,831,857.33
Capital gains and capital losses realized	11,037,420.34
Profit or loss realized	-6,794,436.99
Capital gains and capital losses not realized	-142,601,606.41
Net profit / loss	-149,396,043.40

Distribution of profit

31.05.2022

USD

Net earnings of the period	-17,831,857.33
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	-17,831,857.33
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-17,831,857.33
Balance carried forward into new year	0.00

Change in net assets

31.05.2022

USD

Net assets at the beginning of the period under review	1,068,801,548.88
Distributions	0.00
Balance from unit movements	10,073,837.65
Net profit / loss	-149,396,043.40
Net assets at the end of the period under review	929,479,343.13

Changes in the number of units outstanding

31.05.2022

Number

LGT GIM Growth (USD) B	
Number of units outstanding at the beginning of the period	20,547.361
Number of units issued	3,838.873
Number of units redeemed	-3,421.070
Number of units outstanding at the end of the period	20,965.164

31.05.2022

Number

LGT GIM Growth (CHF) B	
Number of units outstanding at the beginning of the period	11,642.512
Number of units issued	854.724
Number of units redeemed	-1,005.940
Number of units outstanding at the end of the period	11,491.296

31.05.2022

Number

LGT GIM Growth (CZK) B	
Number of units outstanding at the beginning of the period	917.064
Number of units issued	201.495
Number of units redeemed	0.000
Number of units outstanding at the end of the period	1,118.559

31.05.2022
Number

LGT GIM Growth (EUR) B	
Number of units outstanding at the beginning of the period	20,913.027
Number of units issued	2,617.266
Number of units redeemed	-1,638.268
Number of units outstanding at the end of the period	21,892.025

31.05.2022
Number

LGT GIM Growth (USD) IM	
Number of units outstanding at the beginning of the period	1,294.776
Number of units issued	131.544
Number of units redeemed	-1,079.772
Number of units outstanding at the end of the period	346.548

31.05.2022
Number

LGT GIM Growth (CHF) IM	
Number of units outstanding at the beginning of the period	407.249
Number of units issued	162.117
Number of units redeemed	-14.892
Number of units outstanding at the end of the period	554.474

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYZHSH67 AGX Convergence A USD		33,004	3,902	14,226	22,680	28,066,002.79	3.02
IE00B8CL4484 Crown Listed Private Equity O EUR		169,400	16,400	26,200	159,600	68,134,330.47	7.33
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	11,779	0	11,779	17,819,867.03	1.92
IE00BDTM8695 LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		99,100	11,600	15,600	95,100	14,518,917.00	1.56
IE00BQ1YC623 LGT Dynamic Protection A USD		0	17,180	0	17,180	20,242,935.77	2.18
IE00BYMD2535 LGT Dynamic Protection U A USD		29,250	4,750	26,400	7,600	7,277,922.34	0.78
LI0026536669 LGT Select Bond Emerging Markets (USD) IM		17,380	2,430	1,510	18,300	30,306,630.00	3.26
LI0026564646 LGT Select Bond High Yield (USD) IM		20,210	887	5,827	15,270	37,318,047.60	4.01
LI0225414825 LGT Select Cat Bond (USD) IM		16,020	1,200	9,270	7,950	10,692,750.00	1.15
LI0026536388 LGT Select Equity Emerging Markets (USD) IM		23,760	1,670	1,770	23,660	48,059,138.40	5.17
LI0113203439 LGT Select Equity EMV (USD) IM		20,466	1,024	3,020	18,470	56,384,846.60	6.07
LI0514239651 LGT Select Equity Global (USD) IM		120,460	4,480	5,350	119,590	168,133,972.80	18.09
LI0148226009 LGT Select REITS (USD) IM		31,810	11,350	9,910	33,250	65,469,582.50	7.04
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		8,880	6,200	1,730	13,350	14,552,701.50	1.57
IE00BYVTJV78 LGT Sustainable Quality Eq Hdg Sub-Fd B (USD)		22,010	1,930	1,790	22,150	37,417,330.50	4.03
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fund		23,600	8,450	12,000	20,050	22,242,267.00	2.39
LI0520938486 MA Sustainable Global Equity Fund (USD) IM		25,640	1,770	6,490	20,920	27,842,009.60	3.00
LI0392171307 MA Sustainable Money Market Fund (USD) IM		49,000	46,500	64,200	31,300	32,924,157.00	3.54
LI0113203447 MA Sustainable Portfolio Government Bonds (USD) IM		14,900	18,530	5,010	28,420	36,673,736.40	3.95
IE00BF553838 Ut iShs J.P. Morgan ESG USD EM Bd UCITS ETF		726,000	454,000	0	1,180,000	5,874,040.00	0.63
IE00BFNM3G45 Ut iShs MSCI USA ESG Screened UCITS ETF USD		1,490,000	0	1,490,000	0	0.00	0.00
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund USD		0	21,850	2,730	19,120	16,259,648.00	1.75
IE00BZ163L38 Ut Vanguard USD Emerging Markets Government Bond UCITS ETF USD		415,680	0	415,680	0	0.00	0.00

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
IE00BFMNPS42							
Ut Xtrackers MSCI USA ESG UCITS ETF 1C USD		0	361,011	133,011	228,000	9,633,000.00	1.04
Total Investment fund units						775,843,833.30	83.47

Other securities and rights

Other securities and rights, listed on an official stock exchange

USD

XS2168937600							
JPMorgan Chase Ct/Equity Basket 23		20,010	1,160	21,170	0	0.00	0.00
JE00B588CD74							
WisdomTree Metal Securities LBMA Gold		175,000	19,870	118,270	76,600	13,563,562.00	1.46
JE00BN2CJ301							
WTM ETC Core Phys Gold		0	78,195	0	78,195	14,366,767.35	1.55
Total Other securities and rights, listed on an official stock exchange						27,930,329.35	3.00

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

USD

LU0991119412							
SS/Ct/LGT Select Insurance-Linked Securities IM WFM		26,026	0	0	26,026	32,542,918.25	3.50
LU0991121749							
SS Ct/LGT Crown Alpha Sub-Fund C WFM		30,477	7,499	0	37,976	62,900,507.49	6.77
Total Other securities and rights, which are traded on another market open to the public						95,443,425.74	10.27

Total Securities						899,217,588.39	96.74
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Total Securities						899,217,588.39	96.74
Current account balance						36,183,556.28	3.89
Time credit balance						5,000,000.00	0.54
Derivative financial instruments						-9,382,942.65	-1.01
Other assets						8,635.30	0.00
Total assets as of 31.05.2022						931,026,837.32	100.17
Liabilities						-1,547,494.19	-0.17
Net assets as of 31.05.2022						929,479,343.13	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
CHF	Purchase	2,020,000.00	USD	2,031,794.57	29.06.2022	LGT Bank AG	78,895.45	0.01
CHF	Purchase	136,400.00	USD	142,696.03	29.06.2022	LGT Bank AG	-172.21	0.00
CHF	Purchase	5,903,700.00	USD	6,346,017.41	29.06.2022	LGT Bank AG	-177,264.61	-0.02
CHF	Purchase	52,000.00	USD	56,038.77	29.06.2022	LGT Bank AG	-1,704.18	0.00
CHF	Purchase	3,080,000.00	USD	3,222,168.52	29.06.2022	LGT Bank AG	-3,888.69	0.00
CHF	Purchase	134,891,500.00	USD	144,997,850.16	29.06.2022	LGT Bank AG	-4,050,254.83	-0.44
CZK	Purchase	5,950,000.00	USD	258,521.73	29.06.2022	LGT Bank AG	-1,583.63	0.00
CZK	Purchase	237,068,000.00	USD	10,478,977.33	29.06.2022	LGT Bank AG	-241,699.97	-0.03
CZK	Purchase	965,000.00	USD	42,987.01	29.06.2022	LGT Bank AG	-1,315.54	0.00
EUR	Purchase	6,630,000.00	USD	7,158,576.75	29.06.2022	LGT Bank AG	-47,556.99	-0.01
EUR	Purchase	1,350,000.00	USD	1,423,854.45	29.06.2022	LGT Bank AG	24,090.75	0.00
EUR	Purchase	1,720,000.00	USD	1,846,433.76	29.06.2022	LGT Bank AG	-1,644.32	0.00
EUR	Purchase	297,367,000.00	USD	325,564,528.41	29.06.2022	LGT Bank AG	-6,622,957.83	-0.71
EUR	Purchase	2,200,000.00	USD	2,350,535.00	29.06.2022	LGT Bank AG	9,079.40	0.00
EUR	Purchase	2,180,000.00	USD	2,382,927.48	29.06.2022	LGT Bank AG	-44,764.12	0.00
GBP	Purchase	1,170,000.00	USD	1,519,886.16	29.06.2022	LGT Bank AG	-45,702.54	0.00
HKD	Purchase	13,140,000.00	USD	1,677,786.58	29.06.2022	LGT Bank AG	-1,612.45	0.00
JPY	Purchase	313,600,000.00	USD	2,504,905.51	29.06.2022	LGT Bank AG	-64,760.47	-0.01
CHF	Sale	260,000.00	USD	274,683.77	29.06.2022	LGT Bank AG	3,010.80	0.00
CHF	Sale	1,260,000.00	USD	1,267,242.29	29.06.2022	LGT Bank AG	-49,326.73	-0.01
CHF	Sale	17,375.00	USD	17,823.18	29.06.2022	LGT Bank AG	-331.89	0.00
CHF	Sale	36,600.00	USD	38,286.80	29.06.2022	LGT Bank AG	43.60	0.00
CHF	Sale	1,600,000.00	USD	1,660,178.14	29.06.2022	LGT Bank AG	-11,655.54	0.00
CHF	Sale	12,270,000.00	USD	13,189,293.78	29.06.2022	LGT Bank AG	368,419.26	0.04
CHF	Sale	820,000.00	USD	857,791.73	29.06.2022	LGT Bank AG	976.97	0.00
CHF	Sale	1,560,000.00	USD	1,680,942.10	29.06.2022	LGT Bank AG	50,904.26	0.01
CHF	Sale	13,000.00	USD	13,074.72	29.06.2022	LGT Bank AG	-508.93	0.00
CHF	Sale	119,000.00	USD	122,576.54	29.06.2022	LGT Bank AG	-1,766.09	0.00
CHF	Sale	1,050,000.00	USD	1,047,282.30	29.06.2022	LGT Bank AG	-49,858.55	-0.01
CHF	Sale	8,000.00	USD	8,451.81	29.06.2022	LGT Bank AG	92.64	0.00
CHF	Sale	2,660,000.00	USD	2,739,946.15	29.06.2022	LGT Bank AG	-39,477.34	0.00
CHF	Sale	31,700.00	USD	32,892.28	29.06.2022	LGT Bank AG	-230.92	0.00
CHF	Sale	550,000.00	USD	564,187.05	29.06.2022	LGT Bank AG	-10,505.78	0.00
CHF	Sale	27,700.00	USD	27,628.30	29.06.2022	LGT Bank AG	-1,315.32	0.00
CZK	Sale	2,600,000.00	USD	113,668.01	29.06.2022	LGT Bank AG	1,392.54	0.00
CZK	Sale	500,000.00	USD	21,279.22	29.06.2022	LGT Bank AG	-312.22	0.00
CZK	Sale	1,400,000.00	USD	58,860.14	29.06.2022	LGT Bank AG	-1,595.88	0.00
CZK	Sale	1,975,000.00	USD	86,372.70	29.06.2022	LGT Bank AG	1,086.53	0.00
CZK	Sale	4,370,000.00	USD	186,612.29	29.06.2022	LGT Bank AG	-2,096.87	0.00
CZK	Sale	2,300,000.00	USD	99,475.24	29.06.2022	LGT Bank AG	154.63	0.00
CZK	Sale	1,470,000.00	USD	61,880.10	29.06.2022	LGT Bank AG	-1,598.72	0.00
EUR	Sale	440,000.00	USD	464,183.72	29.06.2022	LGT Bank AG	-7,739.16	0.00
EUR	Sale	80,177,000.00	USD	87,779,703.85	29.06.2022	LGT Bank AG	1,785,702.15	0.19
EUR	Sale	3,970,000.00	USD	4,286,309.75	29.06.2022	LGT Bank AG	28,278.31	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
EUR	Sale	2,700,000.00	USD	2,898,212.40	29.06.2022	LGT Bank AG	2,322.00	0.00
EUR	Sale	3,050,000.00	USD	3,217,637.15	29.06.2022	LGT Bank AG	-53,646.45	-0.01
EUR	Sale	4,500,000.00	USD	4,807,687.50	29.06.2022	LGT Bank AG	-18,796.50	0.00
EUR	Sale	1,500,000.00	USD	1,581,919.50	29.06.2022	LGT Bank AG	-26,908.50	0.00
EUR	Sale	1,600,000.00	USD	1,667,892.80	29.06.2022	LGT Bank AG	-48,190.40	-0.01
EUR	Sale	600,000.00	USD	649,140.60	29.06.2022	LGT Bank AG	5,609.40	0.00
EUR	Sale	5,300,000.00	USD	5,616,282.80	29.06.2022	LGT Bank AG	-68,242.80	-0.01
EUR	Sale	1,260,000.00	USD	1,377,109.44	29.06.2022	LGT Bank AG	25,693.92	0.00
GBP	Sale	18,155,000.00	USD	23,780,054.43	29.06.2022	LGT Bank AG	905,008.60	0.10
HKD	Sale	73,050,000.00	USD	9,330,321.74	29.06.2022	LGT Bank AG	11,865.11	0.00
JPY	Sale	3,787,700,000.00	USD	30,632,306.38	29.06.2022	LGT Bank AG	1,159,929.62	0.12
KRW	Sale	10,380,000,000.00	USD	8,508,057.24	29.06.2022	LGT Bank AG	108,786.15	0.01
THB	Sale	114,500,000.00	USD	3,412,594.95	29.06.2022	LGT Bank AG	74,607.77	0.01
TWD	Sale	334,800,000.00	USD	11,687,903.65	29.06.2022	LGT Bank AG	99,857.85	0.01
Total Forward exchange transactions							-6,955,179.26	-0.75

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
EURO STOXX 50 JUN 22	38	10.00	17.06.2022	EUREX	1,540,228.01	26,666.58	0.00
Mini S&P 500 JUN 22	366	50.00	17.06.2022	CME	75,601,875.00	-2,400,774.73	-0.26
MSCI EM Asia JUN 22	158	100.00	20.06.2022	EUREX	9,805,480.00	-238,812.84	-0.03
TOPIX JUN 22	52	10,000.00	10.06.2022	JPX	7,716,299.29	185,157.60	0.02
Total					94,663,882.30	-2,427,763.39	-0.26
Total open derivative financial instruments at the end of the period under review						-9,382,942.65	-1.01

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
24.06.2021	USD	EUR	5,358,532.50	4,500,000.00
14.07.2021	CHF	USD	103,000.00	115,093.44
14.07.2021	CHF	USD	877,000.00	976,690.83
14.07.2021	CHF	USD	88,600.00	97,555.07
14.07.2021	CHF	USD	240,000.00	263,122.12
14.07.2021	CHF	USD	1,680,000.00	1,870,203.43
14.07.2021	CHF	USD	600,000.00	671,073.38
14.07.2021	CHF	USD	16,000.00	17,423.94
14.07.2021	CHF	USD	37,000.00	41,189.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
14.07.2021	CHF	USD	422,000.00	457,866.02
14.07.2021	CHF	USD	40,800.00	44,267.62
14.07.2021	CHF	USD	4,041,000.00	4,414,347.89
14.07.2021	CHF	USD	870,000.00	947,148.05
14.07.2021	CHF	USD	10,280,000.00	11,204,359.67
14.07.2021	CHF	USD	1,100,000.00	1,229,153.28
14.07.2021	CHF	USD	1,467,000.00	1,639,243.51
14.07.2021	CHF	USD	131,692,000.00	143,859,020.52
14.07.2021	CHF	USD	29,850.00	33,243.13
14.07.2021	CHF	USD	27,000.00	29,394.25
14.07.2021	CHF	USD	63,000.00	70,462.71
14.07.2021	CHF	USD	107,000.00	117,308.61
14.07.2021	CHF	USD	1,125,000.00	1,238,707.12
14.07.2021	CZK	USD	4,890,000.00	229,010.51
14.07.2021	CZK	USD	80,600.00	3,864.21
14.07.2021	CZK	USD	673,000.00	31,545.94
14.07.2021	CZK	USD	182,354,000.00	8,459,919.28
14.07.2021	CZK	USD	1,360,000.00	65,346.71
14.07.2021	CZK	USD	1,900,000.00	91,561.56
14.07.2021	CZK	USD	200,000.00	9,349.80
14.07.2021	CZK	USD	840,400.00	38,998.66
14.07.2021	CZK	USD	308,000.00	14,838.32
14.07.2021	CZK	USD	2,465,000.00	117,549.01
14.07.2021	EUR	USD	3,130,000.00	3,785,265.50
14.07.2021	EUR	USD	267,954,000.00	322,087,406.85
14.07.2021	EUR	USD	1,200,000.00	1,461,061.20
14.07.2021	EUR	USD	4,170,000.00	5,059,127.40
14.07.2021	EUR	USD	550,000.00	656,348.00
14.07.2021	EUR	USD	840,000.00	1,029,541.80
14.07.2021	EUR	USD	341,000.00	404,610.14
14.07.2021	EUR	USD	2,340,000.00	2,853,606.60
14.07.2021	EUR	USD	800,000.00	968,152.00
14.07.2021	EUR	USD	2,350,000.00	2,856,709.35
14.07.2021	EUR	USD	1,170,000.00	1,396,231.20
14.07.2021	EUR	USD	2,850,000.00	3,493,857.75
14.07.2021	EUR	USD	1,000,000.00	1,191,370.00
14.07.2021	EUR	USD	1,750,000.00	2,140,923.75
14.07.2021	EUR	USD	81,895,000.00	96,922,732.50
14.07.2021	GBP	USD	18,515,000.00	25,509,967.00
14.07.2021	HKD	USD	92,600,000.00	11,921,621.13
14.07.2021	JPY	USD	3,722,400,000.00	33,889,293.52
14.07.2021	NOK	USD	158,000,000.00	18,878,140.46
14.07.2021	NOK	USD	6,300,000.00	733,285.03
14.07.2021	USD	CHF	2,693,501.72	2,425,000.00
14.07.2021	USD	CHF	147,896,457.77	135,695,000.00
14.07.2021	USD	CHF	11,337,868.48	10,380,000.00
14.07.2021	USD	CHF	32,282.66	29,000.00
14.07.2021	USD	CHF	4,877,384.20	4,475,000.00
14.07.2021	USD	CHF	54,703.08	49,250.00
14.07.2021	USD	CHF	1,088,941.47	1,000,000.00
14.07.2021	USD	CHF	868,292.30	780,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
14.07.2021	USD	CHF	81,361.34	73,000.00
14.07.2021	USD	CZK	171,129.50	3,585,000.00
14.07.2021	USD	CZK	75,987.65	1,600,000.00
14.07.2021	USD	CZK	8,694,055.65	189,886,000.00
14.07.2021	USD	EUR	1,243,818.60	1,020,000.00
14.07.2021	USD	EUR	1,662,472.20	1,380,000.00
14.07.2021	USD	EUR	330,847,425.00	279,550,000.00
14.07.2021	USD	EUR	758,225.00	625,000.00
14.07.2021	USD	EUR	2,297,537.00	1,900,000.00
14.07.2021	USD	EUR	1,532,256.25	1,250,000.00
14.07.2021	USD	EUR	97,144,831.80	80,820,000.00
14.07.2021	USD	EUR	5,804,007.73	4,775,000.00
14.07.2021	USD	EUR	1,241,777.58	1,020,000.00
14.07.2021	USD	GBP	25,800,374.78	18,515,000.00
14.07.2021	USD	HKD	9,998,198.78	77,600,000.00
14.07.2021	USD	HKD	1,931,522.63	15,000,000.00
14.07.2021	USD	JPY	34,467,814.64	3,722,400,000.00
14.07.2021	USD	NOK	18,689,356.28	164,300,000.00
06.10.2021	CHF	USD	49,000.00	53,540.39
06.10.2021	CHF	USD	27,000.00	29,913.78
06.10.2021	CHF	USD	7,000.00	7,672.75
06.10.2021	CHF	USD	540,000.00	588,306.43
06.10.2021	CHF	USD	2,180.00	2,396.21
06.10.2021	CHF	USD	468,000.00	510,884.12
06.10.2021	CHF	USD	4,475,000.00	4,888,952.50
06.10.2021	CHF	USD	23,650.00	25,765.64
06.10.2021	CHF	USD	57,000.00	62,375.18
06.10.2021	CHF	USD	2,700.00	2,957.68
06.10.2021	CHF	USD	135,695,000.00	148,247,242.25
06.10.2021	CHF	USD	836,000.00	913,594.31
06.10.2021	CHF	USD	1,400,000.00	1,529,725.29
06.10.2021	CHF	USD	155,000.00	170,372.92
06.10.2021	CHF	USD	51,800.00	56,607.88
06.10.2021	CHF	USD	1,000,000.00	1,094,301.43
06.10.2021	CHF	USD	11,580,000.00	12,361,229.72
06.10.2021	CHF	USD	300,000.00	323,294.33
06.10.2021	CHF	USD	550,000.00	609,354.82
06.10.2021	CHF	USD	189,000.00	207,037.30
06.10.2021	CZK	USD	189,886,000.00	8,689,672.40
06.10.2021	CZK	USD	1,287,000.00	59,386.99
06.10.2021	CZK	USD	1,485,000.00	68,256.96
06.10.2021	CZK	USD	8,125,000.00	378,670.75
06.10.2021	CZK	USD	206,000.00	9,508.76
06.10.2021	CZK	USD	1,380,000.00	64,460.48
06.10.2021	CZK	USD	8,650,000.00	399,132.06
06.10.2021	EUR	USD	1,740,000.00	2,069,822.22
06.10.2021	EUR	USD	20,320,000.00	24,013,769.60
06.10.2021	EUR	USD	279,550,000.00	331,459,080.40
06.10.2021	EUR	USD	1,050,000.00	1,239,471.45
06.10.2021	EUR	USD	930,000.00	1,093,394.49
06.10.2021	EUR	USD	69,849,000.00	80,808,308.10

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
06.10.2021	EUR	USD	1,185,000.00	1,408,731.56
06.10.2021	EUR	USD	1,440,000.00	1,703,020.32
06.10.2021	EUR	USD	2,500,000.00	2,967,550.00
06.10.2021	EUR	USD	3,560,000.00	4,210,351.48
06.10.2021	GBP	USD	19,615,000.00	26,362,560.00
06.10.2021	HKD	USD	5,000,000.00	642,477.39
06.10.2021	HKD	USD	91,950,000.00	11,806,625.58
06.10.2021	JPY	USD	4,447,100,000.00	39,706,250.00
06.10.2021	JPY	USD	82,000,000.00	750,922.06
06.10.2021	NOK	USD	9,940,000.00	1,115,456.60
06.10.2021	NOK	USD	1,480,000.00	170,502.81
06.10.2021	NOK	USD	164,300,000.00	18,693,611.26
06.10.2021	USD	CHF	4,850,266.87	4,543,730.00
06.10.2021	USD	CHF	66,147.02	60,600.00
06.10.2021	USD	CHF	1,004,424.87	930,000.00
06.10.2021	USD	CHF	2,020,480.72	1,860,000.00
06.10.2021	USD	CHF	27,000.67	25,000.00
06.10.2021	USD	CHF	146,087,745.52	136,855,000.00
06.10.2021	USD	CHF	1,404,990.74	1,300,000.00
06.10.2021	USD	CHF	1,630,861.87	1,488,000.00
06.10.2021	USD	CHF	11,229,928.41	10,280,000.00
06.10.2021	USD	CHF	71,694.48	66,000.00
06.10.2021	USD	CZK	28,690.81	625,000.00
06.10.2021	USD	CZK	163,930.33	3,520,000.00
06.10.2021	USD	CZK	9,327,107.89	205,756,000.00
06.10.2021	USD	CZK	38,299.65	833,000.00
06.10.2021	USD	CZK	3,936.83	85,000.00
06.10.2021	USD	CZK	9,203.42	200,000.00
06.10.2021	USD	EUR	4,413,078.75	3,750,000.00
06.10.2021	USD	EUR	945,433.53	808,000.00
06.10.2021	USD	EUR	1,068,264.00	900,000.00
06.10.2021	USD	EUR	653,936.61	554,000.00
06.10.2021	USD	EUR	2,116,056.60	1,800,000.00
06.10.2021	USD	EUR	1,315,750.24	1,120,000.00
06.10.2021	USD	EUR	4,892,320.80	4,140,000.00
06.10.2021	USD	EUR	97,093,237.89	81,895,000.00
06.10.2021	USD	EUR	296,136.58	251,000.00
06.10.2021	USD	EUR	614,924.44	520,000.00
06.10.2021	USD	EUR	330,452,288.40	285,636,000.00
06.10.2021	USD	EUR	886,932.75	750,000.00
06.10.2021	USD	GBP	1,514,365.60	1,100,000.00
06.10.2021	USD	GBP	25,512,151.77	18,515,000.00
06.10.2021	USD	HKD	560,128.87	4,350,000.00
06.10.2021	USD	HKD	11,923,064.05	92,600,000.00
06.10.2021	USD	JPY	33,909,377.66	3,722,400,000.00
06.10.2021	USD	JPY	1,267,396.49	139,700,000.00
06.10.2021	USD	JPY	6,082,395.47	667,000,000.00
06.10.2021	USD	NOK	20,350,644.43	175,720,000.00
05.11.2021	USD	EUR	4,979,275.30	4,300,000.00
01.12.2021	CHF	USD	100.00	107.38
01.12.2021	CHF	USD	200.00	214.76

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
01.12.2021	CZK	USD	1,000.00	44.21
01.12.2021	EUR	USD	800.00	900.17
01.12.2021	EUR	USD	900.00	1,012.70
19.01.2022	CHF	USD	3,060,000.00	3,307,300.05
19.01.2022	EUR	USD	1,560,000.00	1,767,743.64
19.01.2022	USD	CHF	3,310,663.58	3,060,000.00
19.01.2022	USD	EUR	1,762,197.84	1,560,000.00
26.01.2022	CHF	USD	2,620,000.00	2,868,815.21
26.01.2022	CHF	USD	46,500.00	50,494.19
26.01.2022	CHF	USD	4,495,000.00	4,813,571.81
26.01.2022	CHF	USD	122,000.00	133,084.04
26.01.2022	CHF	USD	174,000.00	188,811.51
26.01.2022	CHF	USD	5,140,000.00	5,577,535.34
26.01.2022	CHF	USD	43,000.00	46,735.68
26.01.2022	CHF	USD	79,400.00	87,167.59
26.01.2022	CHF	USD	29,000.00	31,798.28
26.01.2022	CHF	USD	1,070,000.00	1,151,419.15
26.01.2022	CHF	USD	2,285,000.00	2,508,538.36
26.01.2022	CHF	USD	13,570,000.00	14,817,645.77
26.01.2022	CHF	USD	21,000.00	22,803.83
26.01.2022	CHF	USD	1,140,000.00	1,232,021.80
26.01.2022	CHF	USD	14,000.00	15,156.47
26.01.2022	CHF	USD	135,350,000.00	144,942,590.53
26.01.2022	CHF	USD	1,480,000.00	1,612,131.95
26.01.2022	CHF	USD	660,000.00	717,338.28
26.01.2022	CHF	USD	38,000.00	40,891.52
26.01.2022	CHF	USD	304,000.00	332,870.16
26.01.2022	CHF	USD	727,000.00	782,319.37
26.01.2022	CHF	USD	812,000.00	885,439.21
26.01.2022	CHF	USD	80,500.00	87,686.91
26.01.2022	CHF	USD	1,230,000.00	1,341,244.13
26.01.2022	CHF	USD	557,000.00	610,746.28
26.01.2022	CHF	USD	41,500.00	44,849.92
26.01.2022	CZK	USD	96,000.00	4,285.24
26.01.2022	CZK	USD	871,000.00	39,572.36
26.01.2022	CZK	USD	560,000.00	25,259.92
26.01.2022	CZK	USD	2,080,000.00	91,755.33
26.01.2022	CZK	USD	1,400,000.00	63,698.86
26.01.2022	CZK	USD	2,040,000.00	91,825.70
26.01.2022	CZK	USD	203,600,000.00	9,207,999.02
26.01.2022	CZK	USD	4,860,000.00	226,912.92
26.01.2022	CZK	USD	7,670,000.00	339,712.13
26.01.2022	CZK	USD	3,800,000.00	173,757.82
26.01.2022	CZK	USD	1,800,000.00	81,737.58
26.01.2022	CZK	USD	380,000.00	17,141.82
26.01.2022	CZK	USD	2,330,000.00	102,350.32
26.01.2022	CZK	USD	970,000.00	43,779.50
26.01.2022	EUR	USD	2,275,000.00	2,564,405.03
26.01.2022	EUR	USD	4,970,000.00	5,772,416.44
26.01.2022	EUR	USD	950,000.00	1,087,237.95
26.01.2022	EUR	USD	84,735,000.00	96,064,069.50

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
26.01.2022	EUR	USD	2,155,000.00	2,506,183.11
26.01.2022	EUR	USD	5,400,000.00	6,086,939.40
26.01.2022	EUR	USD	2,800,000.00	3,254,809.88
26.01.2022	EUR	USD	1,870,000.00	2,177,039.04
26.01.2022	EUR	USD	3,150,000.00	3,558,951.90
26.01.2022	EUR	USD	282,390,000.00	327,570,140.88
26.01.2022	EUR	USD	927,000.00	1,046,749.86
26.01.2022	EUR	USD	1,980,000.00	2,297,932.56
26.01.2022	EUR	USD	1,230,000.00	1,389,747.48
26.01.2022	EUR	USD	6,100,000.00	6,958,489.60
26.01.2022	EUR	USD	4,340,000.00	4,899,213.34
26.01.2022	EUR	USD	1,490,000.00	1,699,696.64
26.01.2022	EUR	USD	11,300,000.00	12,756,434.40
26.01.2022	GBP	USD	3,130,000.00	4,165,106.65
26.01.2022	GBP	USD	17,185,000.00	23,423,155.00
26.01.2022	HKD	USD	17,500,000.00	2,250,728.59
26.01.2022	HKD	USD	74,450,000.00	9,555,407.24
26.01.2022	JPY	USD	3,335,400,000.00	29,132,675.34
26.01.2022	JPY	USD	337,000,000.00	2,979,139.75
26.01.2022	JPY	USD	135,000,000.00	1,178,150.66
26.01.2022	JPY	USD	160,000,000.00	1,444,982.16
26.01.2022	JPY	USD	925,000,000.00	8,072,903.08
26.01.2022	JPY	USD	89,700,000.00	791,320.04
26.01.2022	USD	CHF	117,128.95	108,300.00
26.01.2022	USD	CHF	3,307,868.51	3,060,000.00
26.01.2022	USD	CHF	77,792.34	72,000.00
26.01.2022	USD	CHF	6,432,190.43	5,890,600.00
26.01.2022	USD	CHF	1,775,931.58	1,640,000.00
26.01.2022	USD	CHF	54,685.70	50,500.00
26.01.2022	USD	CHF	134,754.63	124,000.00
26.01.2022	USD	CHF	2,160,898.33	2,000,000.00
26.01.2022	USD	CHF	6,544.53	6,000.00
26.01.2022	USD	CHF	4,346.92	4,000.00
26.01.2022	USD	CHF	1,335,082.21	1,230,000.00
26.01.2022	USD	CHF	156,151,452.28	143,003,500.00
26.01.2022	USD	CHF	12,399,587.97	11,580,000.00
26.01.2022	USD	CHF	3,633,917.43	3,360,000.00
26.01.2022	USD	CZK	192,089.13	4,140,000.00
26.01.2022	USD	CZK	45,819.47	1,000,000.00
26.01.2022	USD	CZK	178,602.88	4,040,000.00
26.01.2022	USD	CZK	10,416,468.39	223,277,000.00
26.01.2022	USD	EUR	655,268.92	580,000.00
26.01.2022	USD	EUR	1,724,270.60	1,480,000.00
26.01.2022	USD	EUR	4,191,078.80	3,700,000.00
26.01.2022	USD	EUR	22,560,826.68	19,985,000.00
26.01.2022	USD	EUR	79,056,806.19	68,159,000.00
26.01.2022	USD	EUR	1,767,987.00	1,560,000.00
26.01.2022	USD	EUR	968,154.64	831,000.00
26.01.2022	USD	EUR	2,148,493.80	1,850,000.00
26.01.2022	USD	EUR	1,046,572.20	900,000.00
26.01.2022	USD	EUR	348,235,227.90	307,167,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
26.01.2022	USD	EUR	7,359,052.28	6,520,000.00
26.01.2022	USD	EUR	2,378,720.40	2,100,000.00
26.01.2022	USD	EUR	3,656,211.42	3,230,000.00
26.01.2022	USD	GBP	949,612.30	700,000.00
26.01.2022	USD	GBP	26,366,875.30	19,615,000.00
26.01.2022	USD	HKD	11,808,884.85	91,950,000.00
26.01.2022	USD	JPY	1,453,461.31	165,000,000.00
26.01.2022	USD	JPY	3,220,874.25	370,000,000.00
26.01.2022	USD	JPY	39,750,259.22	4,447,100,000.00
13.04.2022	CHF	USD	7,200.00	7,787.55
13.04.2022	CHF	USD	5,890,600.00	6,447,855.95
13.04.2022	CHF	USD	4,230,000.00	4,550,540.04
13.04.2022	CHF	USD	1,300,000.00	1,419,189.18
13.04.2022	CHF	USD	180,000.00	193,640.00
13.04.2022	CHF	USD	82,600.00	89,350.42
13.04.2022	CHF	USD	2,030,000.00	2,203,649.81
13.04.2022	CHF	USD	143,003,500.00	156,531,757.11
13.04.2022	CHF	USD	54,000.00	57,780.34
13.04.2022	CHF	USD	51,000.00	55,362.63
13.04.2022	CHF	USD	12,270,000.00	13,142,673.52
13.04.2022	CHF	USD	1,100,000.00	1,189,896.70
13.04.2022	CZK	USD	6,335,000.00	282,846.34
13.04.2022	CZK	USD	930,000.00	43,676.84
13.04.2022	CZK	USD	1,700,000.00	77,987.88
13.04.2022	CZK	USD	17,526,000.00	780,780.49
13.04.2022	CZK	USD	1,600,000.00	67,486.03
13.04.2022	CZK	USD	1,460,000.00	65,968.75
13.04.2022	CZK	USD	223,277,000.00	10,333,737.27
13.04.2022	EUR	USD	2,060,000.00	2,317,374.34
13.04.2022	EUR	USD	1,550,000.00	1,755,798.15
13.04.2022	EUR	USD	307,167,000.00	348,930,653.99
13.04.2022	EUR	USD	2,065,000.00	2,271,254.27
13.04.2022	EUR	USD	1,644,000.00	1,861,251.31
13.04.2022	EUR	USD	6,400,000.00	7,074,195.20
13.04.2022	EUR	USD	80,177,000.00	87,497,160.10
13.04.2022	EUR	USD	1,200,000.00	1,361,932.80
13.04.2022	EUR	USD	1,500,000.00	1,719,525.00
13.04.2022	EUR	USD	2,400,000.00	2,639,714.40
13.04.2022	EUR	USD	590,000.00	662,492.71
13.04.2022	EUR	USD	2,000,000.00	2,197,440.00
13.04.2022	EUR	USD	740,000.00	848,299.00
13.04.2022	EUR	USD	213,000.00	241,147.52
13.04.2022	GBP	USD	18,155,000.00	23,783,594.65
13.04.2022	GBP	USD	1,000,000.00	1,342,557.00
13.04.2022	HKD	USD	73,050,000.00	9,320,003.37
13.04.2022	HKD	USD	13,000,000.00	1,663,606.27
13.04.2022	JPY	USD	97,700,000.00	858,317.82
13.04.2022	JPY	USD	3,787,700,000.00	30,563,221.17
13.04.2022	KRW	USD	10,380,000,000.00	8,520,628.46
13.04.2022	KRW	USD	2,290,000,000.00	1,892,249.22
13.04.2022	TWD	USD	334,800,000.00	11,655,330.98

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.04.2022	TWD	USD	38,900,000.00	1,405,093.01
13.04.2022	USD	CHF	2,707,900.81	2,516,000.00
13.04.2022	USD	CHF	144,485,325.62	134,891,500.00
13.04.2022	USD	CHF	62,774.71	58,700.00
13.04.2022	USD	CHF	1,775,230.19	1,660,000.00
13.04.2022	USD	CHF	26,251.63	24,000.00
13.04.2022	USD	CHF	1,979,266.37	1,830,000.00
13.04.2022	USD	CHF	75,326.20	69,000.00
13.04.2022	USD	CHF	14,851,783.14	13,570,000.00
13.04.2022	USD	CHF	3,173,838.81	2,900,000.00
13.04.2022	USD	CHF	2,368,954.25	2,170,000.00
13.04.2022	USD	CHF	6,323,586.12	5,903,700.00
13.04.2022	USD	CHF	103,322.13	96,000.00
13.04.2022	USD	CHF	428,002.49	400,000.00
13.04.2022	USD	CHF	124,764.70	114,000.00
13.04.2022	USD	CHF	4,156,507.83	3,800,000.00
13.04.2022	USD	CHF	211,994.34	196,000.00
13.04.2022	USD	CZK	22,193.22	500,000.00
13.04.2022	USD	CZK	174,154.43	3,950,000.00
13.04.2022	USD	CZK	10,574,800.83	237,068,000.00
13.04.2022	USD	CZK	292,824.96	6,400,000.00
13.04.2022	USD	CZK	81,248.75	1,780,000.00
13.04.2022	USD	CZK	144,640.16	3,130,000.00
13.04.2022	USD	EUR	324,516,607.10	297,367,000.00
13.04.2022	USD	EUR	4,944,240.00	4,500,000.00
13.04.2022	USD	EUR	1,372,318.92	1,260,000.00
13.04.2022	USD	EUR	5,084,577.80	4,600,000.00
13.04.2022	USD	EUR	96,243,368.76	84,735,000.00
13.04.2022	USD	EUR	3,206,076.15	2,850,000.00
13.04.2022	USD	EUR	292,979.20	269,000.00
13.04.2022	USD	EUR	5,363,680.16	4,735,000.00
13.04.2022	USD	EUR	5,277,484.30	4,700,000.00
13.04.2022	USD	EUR	921,990.72	840,000.00
13.04.2022	USD	EUR	4,369,534.40	3,850,000.00
13.04.2022	USD	GBP	2,599,623.82	1,970,000.00
13.04.2022	USD	GBP	23,413,565.77	17,185,000.00
13.04.2022	USD	HKD	9,556,592.10	74,450,000.00
13.04.2022	USD	HKD	1,480,514.89	11,600,000.00
13.04.2022	USD	JPY	29,157,684.38	3,335,400,000.00
13.04.2022	USD	JPY	4,456,562.69	550,000,000.00
13.04.2022	USD	KRW	1,372,790.79	1,670,000,000.00
13.04.2022	USD	KRW	9,200,786.25	11,000,000,000.00
13.04.2022	USD	TWD	407,949.79	11,700,000.00
13.04.2022	USD	TWD	13,222,295.27	362,000,000.00
18.04.2022	THB	USD	114,500,000.00	3,413,325.38
18.04.2022	USD	THB	3,462,651.00	114,500,000.00

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 JUN 22	17.06.2022	17	17

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
DAX DEC 21	17.12.2021	25	25
EURO STOXX 50 DEC 21	17.12.2021	341	341
EURO STOXX 50 JUN 21	18.06.2021	0	333
EURO STOXX 50 MAR 22	18.03.2022	611	611
EURO STOXX 50 SEP 21	17.09.2021	333	333
Mini S&P 500 DEC 21	17.12.2021	381	381
Mini S&P 500 JUN 21	18.06.2021	5	336
Mini S&P 500 MAR 22	18.03.2022	495	495
Mini S&P 500 SEP 21	17.09.2021	364	364
MSCI EM Asia DEC 21	20.12.2021	298	298
MSCI EM Asia JUN 21	21.06.2021	0	287
MSCI EM Asia MAR 22	21.03.2022	317	317
MSCI EM Asia SEP 21	20.09.2021	204	204
TOPIX DEC 21	10.12.2021	56	56
TOPIX JUN 21	11.06.2021	0	50
TOPIX MAR 22	11.03.2022	56	56
TOPIX SEP 21	10.09.2021	56	56

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4230 P 17 Mar 22	18.03.2022	48	48

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 Alpha Indexing Fund UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	31.05.2022	31.05.2021	31.05.2020
Net asset value (CHF) B	181,342,981	219,465,507	210,343,628
Units outstanding at the end of the period (CHF) B	114,750	125,723	136,350
Net asset value per unit at the end of the period (CHF) B	1,580.33	1,745.62	1,542.67
Net asset value per unit at the beginning of the period (CHF) B	1,745.62	1,542.67	1,549.84
Percent change in asset value vs previous year (CHF) B	-9.47%	13.16%	-0.46%
Net asset value (EUR) B	47,404,741	53,573,249	44,889,861
Units outstanding at the end of the period (EUR) B	44,914	46,778	44,108
Net asset value per unit at the end of the period (EUR) B	1,055.45	1,145.28	1,017.72
Net asset value per unit at the beginning of the period (EUR) B	1,145.28	1,017.72	1,008.25
Percent change in asset value vs previous year (EUR) B	-7.84%	12.53%	0.94%
Net asset value (USD) B	4,314,343	3,584,691	1,584,742
Units outstanding at the end of the period (USD) B	3,791	2,837	1,454
Net asset value per unit at the end of the period (USD) B	1,138.02	1,263.77	1,089.80
Net asset value per unit at the beginning of the period (USD) B	1,263.77	1,089.80	1,055.09
Percent change in asset value vs previous year (USD) B	-9.95%	15.96%	3.29%
Net asset value (CHF) I1	35,162,812	115,616,156	100,054,395
Units outstanding at the end of the period (CHF) I1	22,130	66,212	65,217
Net asset value per unit at the end of the period (CHF) I1	1,588.90	1,746.16	1,534.17
Net asset value per unit at the beginning of the period (CHF) I1	1,746.16	1,534.17	1,532.06
Percent change in asset value vs previous year (CHF) I1	-9.01%	13.82%	0.14%
Net asset value (EUR) I1	11,116,660	10,737,384	8,569,494
Units outstanding at the end of the period (EUR) I1	10,462	9,359	8,455
Net asset value per unit at the end of the period (EUR) I1	1,062.58	1,147.28	1,013.54
Net asset value per unit at the beginning of the period (EUR) I1	1,147.28	1,013.54	998.16
Percent change in asset value vs previous year (EUR) I1	-7.38%	13.20%	1.54%
Net asset value (CHF) C	7,536,255	8,322,523	11,073,802
Units outstanding at the end of the period (CHF) C	7,054	7,089	10,722
Net asset value per unit at the end of the period (CHF) C	1,068.33	1,174.06	1,032.81
Net asset value per unit at the beginning of the period (CHF) C	1,174.06	1,032.81	1,032.95
Percent change in asset value vs previous year (CHF) C	-9.01%	13.68%	-0.01%

As of:	31.05.2022	31.05.2021	31.05.2020
Net asset value (CHF) IM	14,470,434	16,614,218	14,109,034
Units outstanding at the end of the period (CHF) IM	11,014	11,562	11,229
Net asset value per unit at the end of the period (CHF) IM	1,313.82	1,436.93	1,256.45
Net asset value per unit at the beginning of the period (CHF) IM	1,436.93	1,256.45	1,248.70
Percent change in asset value vs previous year (CHF) IM	-8.57%	14.36%	0.62%
	1 year	2 years	3 years
Cumulative performance of fund in percent (CHF) B	-9.47%	2.44%	1.97%
Cumulative performance of benchmark in percent ¹	-4.44%	8.65%	9.52%

¹ Pictet LPP 40 Plus (CHF)

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

Additional information to the 3-Year Comparison

As of:	31.12.2021	31.12.2020	31.12.2019
Percent change in asset value vs previous year (CHF) B	5.33%	2.16%	12.76%
Percent change in asset value vs previous year (EUR) B	6.57%	2.38%	14.20%
Percent change in asset value vs previous year (USD) B	5.51%	5.95%	16.02%
Percent change in asset value vs previous year (CHF) I1	5.90%	2.77%	13.44%
Percent change in asset value vs previous year (EUR) I1	7.14%	2.99%	14.88%
Percent change in asset value vs previous year (CHF) C	5.86%	2.62%	13.27%
Percent change in asset value vs previous year (CHF) IM	6.41%	3.26%	13.99%
	1 year	2 years	3 years
Cumulative performance of fund in percent (CHF) B	5.33%	7.61%	21.34%
Cumulative performance of benchmark in percent ¹	10.05%	13.52%	29.18%

¹ Pictet LPP 40 Plus (CHF)

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

Statement of net assets as of 31.05.2022

	31.05.2022
Assets	CHF
Bank balance	
Current account balance	5,040,691.49
Time credit balance	10,927,470.00
Transferable securities	
Bonds, convertible bonds, warrant bonds	4,595,408.52
Investment fund units	242,895,844.78
Other transferable securities and book-entry securities	44,691,622.43
Derivative financial instruments	-5,190,147.83
Other assets	9,958.41
Total assets	302,970,847.80
Liabilities	-236,031.11
Net assets	302,734,816.69

Statement of income for the period from 01.06.2021 to 31.05.2022

	31.05.2022
Earnings	CHF
Earnings from cash in banks	11,812.30
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	201,545.13
Units of other investment undertakings	1,911,118.70
Other earnings	28.85
Buying into current earnings with the issue of units	-32,348.51
Total earnings	2,092,156.47
Expenses	31.05.2022
	CHF
Interest payable	20,892.26
Remunerations as specified by internal regulations	3,201,950.03
Other expenses	74,893.94
Adjustment of current earnings with the redemption of units	-73,837.57
Total expenses	3,223,898.66
Net earnings	-1,131,742.19
Capital gains and capital losses realized	2,294,479.65
Profit or loss realized	1,162,737.46
Capital gains and capital losses not realized	-35,547,033.12
Net profit / loss	-34,384,295.66

Distribution of profit

	31.05.2022
	CHF
Net earnings of the period	-1,131,742.19
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	-1,131,742.19
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-1,131,742.19
Balance carried forward into new year	0.00

Change in net assets

	31.05.2022
	CHF
Net assets at the beginning of the period under review	433,946,235.07
Distributions	0.00
Balance from unit movements	-96,827,122.72
Net profit / loss	-34,384,295.66
Net assets at the end of the period under review	302,734,816.69

Changes in the number of units outstanding

	31.05.2022
	Number
LGT Alpha Indexing Fund (CHF) B	
Number of units outstanding at the beginning of the period	125,723.377
Number of units issued	7,982.006
Number of units redeemed	-18,955.613
Number of units outstanding at the end of the period	114,749.770

	31.05.2022
	Number
LGT Alpha Indexing Fund (EUR) B	
Number of units outstanding at the beginning of the period	46,777.510
Number of units issued	3,783.610
Number of units redeemed	-5,646.694
Number of units outstanding at the end of the period	44,914.426

	31.05.2022
	Number
LGT Alpha Indexing Fund (USD) B	
Number of units outstanding at the beginning of the period	2,836.510
Number of units issued	3,603.278
Number of units redeemed	-2,648.695
Number of units outstanding at the end of the period	3,791.093

31.05.2022
Number

LGT Alpha Indexing Fund (CHF) I1	
Number of units outstanding at the beginning of the period	66,211.773
Number of units issued	2,244.261
Number of units redeemed	-46,325.758
Number of units outstanding at the end of the period	22,130.276

31.05.2022
Number

LGT Alpha Indexing Fund (EUR) I1	
Number of units outstanding at the beginning of the period	9,359.000
Number of units issued	1,105.569
Number of units redeemed	-2.569
Number of units outstanding at the end of the period	10,462.000

31.05.2022
Number

LGT Alpha Indexing Fund (CHF) C	
Number of units outstanding at the beginning of the period	7,088.646
Number of units issued	0.000
Number of units redeemed	-34.428
Number of units outstanding at the end of the period	7,054.218

31.05.2022
Number

LGT Alpha Indexing Fund (CHF) IM	
Number of units outstanding at the beginning of the period	11,562.316
Number of units issued	688.423
Number of units redeemed	-1,236.728
Number of units outstanding at the end of the period	11,014.011

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
USD							
US91282CAE12 0.6250 % USA	2020 - 30	15,800,000	4,600,000	20,400,000	0	0.00	0.00
US912810SK51 2.3750 % USA	2019 - 49	18,300,000	3,400,000	16,100,000	5,600,000	4,595,408.52	1.52
Total Bonds, listed on an official stock exchange						4,595,408.52	1.52
Investment fund units							
IE00BYZHS67 AGX Convergence A USD		6,914	383	2,200	5,098	6,046,651.68	2.00
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	3,895	0	3,895	5,647,787.79	1.87
IE00BDM8695 LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		125,000	3,150	60,150	68,000	9,951,244.34	3.29
IE00BQ1YC623 LGT Dynamic Protection A USD		0	3,140	0	3,140	3,546,457.48	1.17
IE00BYMD2535 LGT Dynamic Protection U A USD		9,000	0	6,600	2,400	2,203,027.09	0.73
LI0026564646 LGT Select Bond High Yield (USD) IM		0	7,400	1,100	6,300	14,758,261.40	4.87
LI0225414825 LGT Select Cat Bond (USD) IM		5,000	1,700	3,900	2,800	3,609,899.30	1.19
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		8,200	0	2,400	5,800	6,060,453.46	2.00
IE00BYVTJV78 LGT Sustainable Quality Eq Hdg Sub-Fd B (USD)		29,200	13,300	9,900	32,600	52,787,542.13	17.44
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fund		14,900	1,000	3,400	12,500	13,291,973.21	4.39
LI0392171307 MA Sustainable Money Market Fund (USD) IM		5,000	16,000	12,700	8,300	8,368,800.02	2.76
LI0113203447 MA Sustainable Portfolio Government Bonds (USD) IM		13,800	21,100	1,400	33,500	41,437,225.05	13.69
LU1681044563 Ut Amundi MSCI Em Asia		130,000	0	130,000	0	0.00	0.00
LU2037749152 Ut Amundi Prime US Corporates DR		880,000	0	880,000	0	0.00	0.00
LU0376447149 Ut BGF Swiss Small & MidCap Opportunities Fund D2		11,950	0	0	11,950	8,147,629.50	2.69
IE00BMDX0K95 Ut CSIF FTSE EPRA Nareit Dev Green Blue UCITS ETF A USD		0	161,000	15,000	146,000	17,843,408.25	5.89

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
IE0032077012							
Ut Invesco EQQQ NASDAQ-100 UCITS ETF		42,700	0	42,700	0	0.00	0.00
IE00B1FZS244							
Ut iShs Asia Property Yield UCITS ETF USD		241,000	14,000	255,000	0	0.00	0.00
IE00B0M63284							
Ut iShs European Property Yield UCITS ETF EUR		140,000	8,000	148,000	0	0.00	0.00
IE00B02KXM00							
Ut iShs EURO STOXX Small UCITS ETF EUR		254,000	44,000	298,000	0	0.00	0.00
IE00B6R52036							
Ut iShs Gold Producers UCITS ETF USD		580,000	243,890	495,890	328,000	4,309,698.31	1.42
IE00BFNM3P36							
Ut iShs MSCI EM IMI ESG Screened UCITS ETF USD		1,590,000	0	1,590,000	0	0.00	0.00
IE00BFNM3G45							
Ut iShs MSCI USA ESG Screened UCITS ETF USD		610,000	0	610,000	0	0.00	0.00
IE00B1FZSF77							
Ut iShs US Property Yield UCITS ETF USD		305,000	0	305,000	0	0.00	0.00
IE00BMCDH766							
Ut LGT EM HC Bond Sub-Fund USD		0	16,600	3,200	13,400	10,923,022.33	3.61
CH0492224503							
Ut Swisscanto (CH) Idx Eq Fd Switzerland Tot Responsible GT		176,500	32,600	74,100	135,000	16,750,800.00	5.53
IE00BZ163L38							
Ut Vanguard USD Emerging Markets Government Bond UCITS ETF USD		380,000	8,000	388,000	0	0.00	0.00
IE00BFMNPS42							
Ut Xtrackers MSCI USA ESG UCITS ETF 1C USD		0	1,525,400	1,100,400	425,000	17,211,963.44	5.69
IE00BDR5HM97							
Ut Xtrackers USD High Yield Corporate Bond UCITS ETF USD		1,610,000	40,000	1,650,000	0	0.00	0.00
Total Investment fund units						242,895,844.78	80.23

Other securities and rights

Other securities and rights, listed on an official stock exchange

CHF

CH0429808832							
UBS Cert/Equity Basket linked to Pan American Silver / Wheaton Precious Metals / SSR Mining 21		2,982	368	786	2,564	28,757,824.00	9.50
Total						28,757,824.00	9.50

USD

XS2168937600							
JPMorgan Chase Ct/Equity Basket 23		9,400	350	9,750	0	0.00	0.00
JE00B588CD74							
WisdomTree Metal Securities LBMA Gold		65,300	7,000	54,300	18,000	3,055,148.07	1.01
Total						3,055,148.07	1.01

Total Other securities and rights, listed on an official stock exchange						31,812,972.07	10.51
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ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
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Other securities and rights, which are traded on another market open to the public

USD

LU0991119412							
SS/Cv/LGT Select Insurance-Linked Securities IM WFM		17,045	0	6,300	10,745	12,878,650.36	4.25
Total Other securities and rights, which are traded on another market open to the public						12,878,650.36	4.25

Total Securities						292,182,875.73	96.51
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Total Securities						292,182,875.73	96.51
Current account balance						5,040,691.49	1.67
Time credit balance						10,927,470.00	3.61
Derivative financial instruments						-5,190,147.83	-1.71
Other assets						9,958.41	0.00
Total assets as of 31.05.2022						302,970,847.80	100.08
Liabilities						-236,031.11	-0.08
Net assets as of 31.05.2022						302,734,816.69	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in CHF ⁴	in % ⁴
EUR	Purchase	130,000.00	CHF	133,718.91	13.07.2022	LGT Bank AG	-280.15	0.00
EUR	Purchase	600,000.00	CHF	619,264.20	13.07.2022	LGT Bank AG	-3,393.00	0.00
EUR	Purchase	40,355,000.00	CHF	40,994,828.53	13.07.2022	LGT Bank AG	427,641.93	0.14
EUR	Purchase	9,013,000.00	CHF	9,155,901.12	13.07.2022	LGT Bank AG	95,510.76	0.03
EUR	Purchase	6,000,000.00	CHF	6,118,986.00	13.07.2022	LGT Bank AG	39,726.00	0.01
EUR	Purchase	640,000.00	CHF	658,243.52	13.07.2022	LGT Bank AG	-1,314.24	0.00
JPY	Purchase	90,000,000.00	CHF	684,381.60	13.07.2022	LGT Bank AG	-14,241.60	0.00
USD	Purchase	50,000.00	CHF	47,715.36	13.07.2022	LGT Bank AG	97.34	0.00
USD	Purchase	2,000,000.00	CHF	1,891,624.00	13.07.2022	LGT Bank AG	20,884.00	0.01
USD	Purchase	1,000,000.00	CHF	960,413.00	13.07.2022	LGT Bank AG	-4,159.00	0.00
USD	Purchase	1,500,000.00	CHF	1,440,387.00	13.07.2022	LGT Bank AG	-6,006.00	0.00
USD	Purchase	4,300,000.00	CHF	4,183,358.20	13.07.2022	LGT Bank AG	-71,466.00	-0.02
USD	Purchase	1,000,000.00	CHF	981,448.00	13.07.2022	LGT Bank AG	-25,194.00	-0.01
USD	Purchase	7,760,000.00	CHF	7,599,321.44	13.07.2022	LGT Bank AG	-178,790.40	-0.06
USD	Purchase	3,000,000.00	CHF	2,963,445.00	13.07.2022	LGT Bank AG	-94,683.00	-0.03
USD	Purchase	5,708,000.00	CHF	5,296,715.77	13.07.2022	LGT Bank AG	161,582.06	0.05
USD	Purchase	65,000.00	CHF	63,073.71	13.07.2022	LGT Bank AG	-917.20	0.00
EUR	Sale	1,280,000.00	CHF	1,316,827.90	13.07.2022	LGT Bank AG	2,969.34	0.00
EUR	Sale	920,000.00	CHF	953,343.56	13.07.2022	LGT Bank AG	9,007.72	0.00
EUR	Sale	40,000.00	CHF	40,930.52	13.07.2022	LGT Bank AG	-127.56	0.00
EUR	Sale	260,000.00	CHF	267,480.46	13.07.2022	LGT Bank AG	602.94	0.00
EUR	Sale	102,000.00	CHF	104,490.70	13.07.2022	LGT Bank AG	-207.40	0.00
EUR	Sale	2,520,000.00	CHF	2,632,550.76	13.07.2022	LGT Bank AG	45,891.72	0.02
EUR	Sale	12,700,000.00	CHF	12,899,682.10	13.07.2022	LGT Bank AG	-136,258.30	-0.05
EUR	Sale	206,000.00	CHF	213,466.06	13.07.2022	LGT Bank AG	2,016.95	0.00
EUR	Sale	466,000.00	CHF	477,380.33	13.07.2022	LGT Bank AG	-946.30	0.00
EUR	Sale	214,000.00	CHF	223,557.88	13.07.2022	LGT Bank AG	3,897.15	0.00
EUR	Sale	280,000.00	CHF	286,513.64	13.07.2022	LGT Bank AG	-892.92	0.00
GBP	Sale	2,130,000.00	CHF	2,586,919.08	13.07.2022	LGT Bank AG	20,318.07	0.01
JPY	Sale	617,000,000.00	CHF	4,638,309.84	13.07.2022	LGT Bank AG	44,127.84	0.01
KRW	Sale	1,906,000,000.00	CHF	1,447,016.14	13.07.2022	LGT Bank AG	-28,227.86	-0.01
TWD	Sale	124,000,000.00	CHF	4,013,123.60	13.07.2022	LGT Bank AG	-96,856.40	-0.03
USD	Sale	3,000,000.00	CHF	2,790,597.00	13.07.2022	LGT Bank AG	-78,165.00	-0.03
USD	Sale	181,900,000.00	CHF	168,771,185.60	13.07.2022	LGT Bank AG	-5,171,417.00	-1.71
USD	Sale	2,190,000.00	CHF	2,144,461.14	13.07.2022	LGT Bank AG	50,264.88	0.02
USD	Sale	650,000.00	CHF	612,381.25	13.07.2022	LGT Bank AG	-9,183.85	0.00
USD	Sale	30,000.00	CHF	28,260.75	13.07.2022	LGT Bank AG	-426.87	0.00
USD	Sale	40,000.00	CHF	37,827.52	13.07.2022	LGT Bank AG	-422.64	0.00
USD	Sale	93,000.00	CHF	91,858.43	13.07.2022	LGT Bank AG	2,926.81	0.00
USD	Sale	130,000.00	CHF	126,041.94	13.07.2022	LGT Bank AG	1,728.92	0.00
USD	Sale	1,400,000.00	CHF	1,327,113.20	13.07.2022	LGT Bank AG	-11,642.40	0.00
USD	Sale	143,000.00	CHF	138,004.87	13.07.2022	LGT Bank AG	1,260.55	0.00
Total Forward exchange transactions							-5,004,764.11	-1.65

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in CHF	Market value in CHF ⁴	in % ⁴
MSCI EM Asia JUN 22	205	100.00	20.06.2022	EUREX	12,194,960.67	-185,383.72	-0.06
Total					12,194,960.67	-185,383.72	-0.06
Total open derivative financial instruments at the end of the period under review						-5,190,147.83	-1.71

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2021	CHF	EUR	588,033.11	540,000.00
13.07.2021	CHF	EUR	482,680.00	440,000.00
13.07.2021	EUR	CHF	540,000.00	592,120.80
13.07.2021	EUR	CHF	440,000.00	481,655.28
14.07.2021	CHF	EUR	22,081,600.00	20,000,000.00
14.07.2021	CHF	EUR	9,094,952.70	8,331,000.00
14.07.2021	CHF	EUR	481,652.34	440,000.00
14.07.2021	CHF	EUR	44,118,872.10	40,413,000.00
14.07.2021	CHF	EUR	459,879.00	420,000.00
14.07.2021	CHF	EUR	24,092.86	22,000.00
14.07.2021	CHF	HKD	1,617,380.90	13,700,000.00
14.07.2021	CHF	JPY	2,375,069.20	280,000,000.00
14.07.2021	CHF	USD	2,500,000.00	2,783,731.87
14.07.2021	CHF	USD	2,497,838.12	2,705,000.00
14.07.2021	CHF	USD	600,000.00	668,021.27
14.07.2021	CHF	USD	17,499,456.00	19,500,000.00
14.07.2021	CHF	USD	221,543,740.00	242,000,000.00
14.07.2021	CHF	USD	19,244.34	21,000.00
14.07.2021	EUR	CHF	2,000,000.00	2,208,434.00
14.07.2021	EUR	CHF	18,000,000.00	19,643,400.00
14.07.2021	EUR	CHF	37,710,000.00	41,643,039.87
14.07.2021	EUR	CHF	234,000.00	256,648.77
14.07.2021	EUR	CHF	7,603,000.00	8,395,970.09
14.07.2021	EUR	CHF	540,000.00	588,043.58
14.07.2021	EUR	CHF	2,583,000.00	2,814,101.01
14.07.2021	EUR	CHF	440,000.00	482,680.00
14.07.2021	EUR	CHF	516,000.00	562,166.52
14.07.2021	HKD	CHF	13,700,000.00	1,635,780.00
14.07.2021	JPY	CHF	280,000,000.00	2,331,840.00
14.07.2021	USD	CHF	2,900,000.00	2,669,859.19
14.07.2021	USD	CHF	201,000.00	180,383.43
14.07.2021	USD	CHF	3,000,000.00	2,731,518.00
14.07.2021	USD	CHF	1,800,000.00	1,648,265.40
14.07.2021	USD	CHF	1,000,000.00	895,542.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
14.07.2021	USD	CHF	1,000,000.00	907,130.00
14.07.2021	USD	CHF	256,000,000.00	236,288,000.00
14.07.2021	USD	CHF	2,525,000.00	2,314,019.84
06.10.2021	CHF	EUR	10,224,666.00	9,428,000.00
06.10.2021	CHF	EUR	46,616,148.00	42,984,000.00
06.10.2021	CHF	EUR	706,272.45	650,000.00
06.10.2021	CHF	EUR	20,611,980.90	18,900,000.00
06.10.2021	CHF	EUR	1,511,721.40	1,400,000.00
06.10.2021	CHF	EUR	178,860.17	165,000.00
06.10.2021	CHF	EUR	86,602.48	80,000.00
06.10.2021	CHF	EUR	50,582.43	47,000.00
06.10.2021	CHF	EUR	4,900,444.23	4,510,000.00
06.10.2021	CHF	EUR	324,759.30	300,000.00
06.10.2021	CHF	EUR	1,952,447.40	1,800,000.00
06.10.2021	CHF	EUR	247,531.06	230,000.00
06.10.2021	CHF	EUR	152,120.22	140,000.00
06.10.2021	CHF	GBP	2,291,864.40	1,800,000.00
06.10.2021	CHF	GBP	2,291,148.18	1,800,000.00
06.10.2021	CHF	HKD	1,334,435.20	11,200,000.00
06.10.2021	CHF	JPY	3,955,306.81	469,000,000.00
06.10.2021	CHF	JPY	2,976,386.94	358,000,000.00
06.10.2021	CHF	USD	4,208,765.40	4,600,000.00
06.10.2021	CHF	USD	28,039.78	31,000.00
06.10.2021	CHF	USD	182,765.00	200,000.00
06.10.2021	CHF	USD	2,994,489.30	3,223,000.00
06.10.2021	CHF	USD	19,429.77	21,000.00
06.10.2021	CHF	USD	32,086.57	35,000.00
06.10.2021	CHF	USD	912,369.00	1,000,000.00
06.10.2021	CHF	USD	237,563,304.00	258,000,000.00
06.10.2021	EUR	CHF	195,000.00	211,483.66
06.10.2021	EUR	CHF	48,000.00	51,857.71
06.10.2021	EUR	CHF	400,000.00	432,147.60
06.10.2021	EUR	CHF	23,000,000.00	24,943,500.00
06.10.2021	EUR	CHF	905,000.00	981,501.19
06.10.2021	EUR	CHF	607,000.00	658,441.43
06.10.2021	EUR	CHF	280,000.00	303,203.32
06.10.2021	EUR	CHF	3,000,000.00	3,247,677.00
06.10.2021	EUR	CHF	125,000.00	134,987.38
06.10.2021	EUR	CHF	40,946,000.00	44,685,966.69
06.10.2021	EUR	CHF	95,000.00	102,703.27
06.10.2021	EUR	CHF	434,000.00	470,941.65
06.10.2021	EUR	CHF	800,000.00	867,797.60
06.10.2021	EUR	CHF	592,000.00	639,300.21
06.10.2021	EUR	CHF	70,000.00	75,214.86
06.10.2021	EUR	CHF	8,485,000.00	9,260,011.42
06.10.2021	EUR	CHF	42,000.00	45,575.00
06.10.2021	GBP	CHF	3,300,000.00	4,143,810.00
06.10.2021	GBP	CHF	300,000.00	379,355.10
06.10.2021	HKD	CHF	2,200,000.00	259,035.26
06.10.2021	HKD	CHF	9,000,000.00	1,073,538.00
06.10.2021	JPY	CHF	692,000,000.00	5,764,360.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
06.10.2021	JPY	CHF	60,000,000.00	497,776.20
06.10.2021	JPY	CHF	75,000,000.00	625,138.50
06.10.2021	USD	CHF	52,000,000.00	47,528,572.00
06.10.2021	USD	CHF	2,761,000.00	2,544,361.17
06.10.2021	USD	CHF	18,000.00	16,432.76
06.10.2021	USD	CHF	16,700,000.00	15,452,059.10
06.10.2021	USD	CHF	67,000.00	61,319.75
06.10.2021	USD	CHF	182,000.00	167,223.97
06.10.2021	USD	CHF	2,300,000.00	2,080,559.30
06.10.2021	USD	CHF	192,600,000.00	178,944,660.00
06.10.2021	USD	CHF	26,000.00	23,723.73
06.10.2021	USD	CHF	429,000.00	388,434.19
06.10.2021	USD	CHF	27,000.00	24,705.84
19.01.2022	CHF	EUR	84,455.95	81,000.00
19.01.2022	CHF	EUR	988,243.20	950,000.00
19.01.2022	CHF	EUR	552,692.83	527,000.00
19.01.2022	CHF	EUR	45,199,671.40	43,303,000.00
19.01.2022	CHF	EUR	897,125.70	850,000.00
19.01.2022	CHF	EUR	9,738,654.00	9,330,000.00
19.01.2022	CHF	EUR	24,932,023.00	23,000,000.00
19.01.2022	CHF	EUR	66,071.44	63,000.00
19.01.2022	CHF	EUR	67,628.80	65,000.00
19.01.2022	CHF	EUR	77,136.62	72,000.00
19.01.2022	CHF	EUR	36,391.46	34,000.00
19.01.2022	CHF	EUR	260,110.75	250,000.00
19.01.2022	CHF	EUR	39,839.69	38,000.00
19.01.2022	CHF	EUR	578,679.63	555,000.00
19.01.2022	CHF	EUR	396,396.54	370,000.00
19.01.2022	CHF	GBP	4,132,797.90	3,300,000.00
19.01.2022	CHF	HKD	904,134.00	7,600,000.00
19.01.2022	CHF	JPY	5,753,723.96	692,000,000.00
19.01.2022	CHF	JPY	530,154.95	65,000,000.00
19.01.2022	CHF	USD	108,318.25	116,000.00
19.01.2022	CHF	USD	175,342,532.40	189,300,000.00
19.01.2022	CHF	USD	25,900.36	28,000.00
19.01.2022	CHF	USD	48,750.94	53,000.00
19.01.2022	CHF	USD	1,651,534.20	1,800,000.00
19.01.2022	CHF	USD	28,549.39	31,000.00
19.01.2022	CHF	USD	5,492,844.00	5,964,000.00
19.01.2022	CHF	USD	3,733,086.90	4,100,000.00
19.01.2022	EUR	CHF	42,647,000.00	46,233,570.05
19.01.2022	EUR	CHF	450,000.00	466,872.30
19.01.2022	EUR	CHF	93,000.00	99,701.39
19.01.2022	EUR	CHF	950,000.00	989,317.65
19.01.2022	EUR	CHF	485,000.00	519,948.13
19.01.2022	EUR	CHF	98,000.00	101,674.41
19.01.2022	EUR	CHF	9,348,000.00	10,134,157.45
19.01.2022	EUR	CHF	55,000.00	57,961.59
19.01.2022	EUR	CHF	463,000.00	487,931.16
19.01.2022	EUR	CHF	17,000,000.00	17,749,700.00
19.01.2022	EUR	CHF	850,000.00	897,207.30

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
19.01.2022	EUR	CHF	89,000.00	93,942.88
19.01.2022	EUR	CHF	1,030,000.00	1,071,753.11
19.01.2022	EUR	CHF	110,000.00	116,416.08
19.01.2022	GBP	CHF	600,000.00	733,936.20
19.01.2022	GBP	CHF	800,000.00	975,354.72
19.01.2022	GBP	CHF	1,900,000.00	2,378,845.98
19.01.2022	HKD	CHF	7,600,000.00	897,458.16
19.01.2022	JPY	CHF	55,000,000.00	447,808.35
19.01.2022	JPY	CHF	64,000,000.00	533,136.64
19.01.2022	JPY	CHF	638,000,000.00	5,091,240.00
19.01.2022	USD	CHF	194,000,000.00	178,809,800.00
19.01.2022	USD	CHF	170,000.00	155,322.37
19.01.2022	USD	CHF	1,564,000.00	1,424,164.32
19.01.2022	USD	CHF	56,000.00	51,446.70
19.01.2022	USD	CHF	1,000,000.00	920,483.40
19.01.2022	USD	CHF	750,000.00	688,485.75
19.01.2022	USD	CHF	140,000.00	129,416.98
19.01.2022	USD	CHF	30,000.00	27,577.53
19.01.2022	USD	CHF	215,000.00	197,875.79
19.01.2022	USD	CHF	33,000.00	30,401.98
19.01.2022	USD	CHF	3,182,000.00	2,947,652.06
19.01.2022	USD	CHF	52,000.00	47,713.17
13.04.2022	CHF	EUR	741,434.40	700,000.00
13.04.2022	CHF	EUR	283,060.71	270,000.00
13.04.2022	CHF	EUR	775,624.50	750,000.00
13.04.2022	CHF	EUR	515,852.00	500,000.00
13.04.2022	CHF	EUR	89,758.25	87,000.00
13.04.2022	CHF	EUR	137,900.66	132,000.00
13.04.2022	CHF	EUR	234,103.16	225,000.00
13.04.2022	CHF	EUR	254,206.08	240,000.00
13.04.2022	CHF	EUR	1,192,352.20	1,150,000.00
13.04.2022	CHF	EUR	779,058.32	753,000.00
13.04.2022	CHF	EUR	41,000,680.00	40,355,000.00
13.04.2022	CHF	EUR	61,854.01	59,000.00
13.04.2022	CHF	EUR	58,255.56	55,000.00
13.04.2022	CHF	EUR	17,218,278.00	16,500,000.00
13.04.2022	CHF	EUR	238,474.76	230,000.00
13.04.2022	CHF	EUR	570,407.29	546,000.00
13.04.2022	CHF	EUR	908,273.70	900,000.00
13.04.2022	CHF	EUR	9,157,208.00	9,013,000.00
13.04.2022	CHF	EUR	120,014.30	116,000.00
13.04.2022	CHF	GBP	2,371,944.61	1,900,000.00
13.04.2022	CHF	JPY	4,820,204.40	605,000,000.00
13.04.2022	CHF	KRW	1,564,693.25	2,050,000,000.00
13.04.2022	CHF	TWD	4,577,460.20	137,420,000.00
13.04.2022	CHF	USD	174,079.14	190,000.00
13.04.2022	CHF	USD	74,895.76	81,000.00
13.04.2022	CHF	USD	43,277.98	47,000.00
13.04.2022	CHF	USD	94,945.86	104,000.00
13.04.2022	CHF	USD	5,352,118.20	5,742,000.00
13.04.2022	CHF	USD	648,534.60	700,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.04.2022	CHF	USD	176,536,320.00	192,000,000.00
13.04.2022	CHF	USD	13,835.22	15,000.00
13.04.2022	CHF	USD	35,383.28	38,000.00
13.04.2022	CHF	USD	100,654.69	107,000.00
13.04.2022	EUR	CHF	40,000.00	41,368.56
13.04.2022	EUR	CHF	230,000.00	239,657.24
13.04.2022	EUR	CHF	42,995,000.00	44,863,906.66
13.04.2022	EUR	CHF	1,200,000.00	1,241,056.80
13.04.2022	EUR	CHF	1,040,000.00	1,083,667.52
13.04.2022	EUR	CHF	900,000.00	928,948.50
13.04.2022	EUR	CHF	1,500,000.00	1,556,067.90
13.04.2022	EUR	CHF	40,000.00	41,099.76
13.04.2022	EUR	CHF	554,000.00	567,514.28
13.04.2022	EUR	CHF	200,000.00	210,393.40
13.04.2022	EUR	CHF	122,000.00	124,976.07
13.04.2022	EUR	CHF	9,260,000.00	9,662,513.68
13.04.2022	EUR	CHF	900,000.00	928,616.40
13.04.2022	EUR	CHF	12,700,000.00	12,903,200.00
13.04.2022	EUR	CHF	900,000.00	919,323.63
13.04.2022	GBP	CHF	1,900,000.00	2,318,190.00
13.04.2022	JPY	CHF	605,000,000.00	4,555,650.00
13.04.2022	KRW	CHF	2,050,000,000.00	1,567,430.00
13.04.2022	TWD	CHF	137,420,000.00	4,448,219.44
13.04.2022	USD	CHF	131,000.00	121,848.47
13.04.2022	USD	CHF	81,000.00	75,049.01
13.04.2022	USD	CHF	182,000.00	165,889.18
13.04.2022	USD	CHF	4,300,000.00	3,942,399.10
13.04.2022	USD	CHF	2,000,000.00	1,847,272.00
13.04.2022	USD	CHF	1,000,000.00	915,982.00
13.04.2022	USD	CHF	2,000,000.00	1,839,062.00
13.04.2022	USD	CHF	1,500,000.00	1,378,936.50
13.04.2022	USD	CHF	5,930,000.00	5,449,254.90
13.04.2022	USD	CHF	181,900,000.00	169,548,990.00

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
DAX DEC 21	17.12.2021	9	9
MSCI EM Asia DEC 21	20.12.2021	266	266
MSCI EM Asia JUN 21	21.06.2021	0	253
MSCI EM Asia MAR 22	21.03.2022	240	240
MSCI EM Asia SEP 21	20.09.2021	289	289

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4230 P 17 Mar 22	18.03.2022	17	17

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 Strategy 3 Years UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	31.05.2022	31.05.2021	31.05.2020
Net asset value (EUR) B	475,149,097	566,914,227	455,594,563
Units outstanding at the end of the period (EUR) B	273,046	301,827	257,886
Net asset value per unit at the end of the period (EUR) B	1,740.18	1,878.28	1,766.65
Net asset value per unit at the beginning of the period (EUR) B	1,878.28	1,766.65	1,703.60
Percent change in asset value vs previous year (EUR) B	-7.35%	6.32%	3.70%
Net asset value (CHF) B	112,797,983	132,863,425	129,636,070
Units outstanding at the end of the period (CHF) B	113,299	121,601	126,539
Net asset value per unit at the end of the period (CHF) B	995.58	1,092.62	1,024.47
Net asset value per unit at the beginning of the period (CHF) B	1,092.62	1,024.47	1,001.15
Percent change in asset value vs previous year (CHF) B	-8.88%	6.65%	2.33%
Net asset value (USD) B	123,629,865	140,717,816	82,552,493
Units outstanding at the end of the period (USD) B	112,233	116,093	74,376
Net asset value per unit at the end of the period (USD) B	1,101.55	1,212.11	1,109.93
Net asset value per unit at the beginning of the period (USD) B	1,212.11	1,109.93	1,045.37
Percent change in asset value vs previous year (USD) B	-9.12%	9.21%	6.18%
Net asset value (EUR) I1	74,034,547	93,575,870	67,395,157
Units outstanding at the end of the period (EUR) I1	55,065	65,039	50,227
Net asset value per unit at the end of the period (EUR) I1	1,344.50	1,438.76	1,341.80
Net asset value per unit at the beginning of the period (EUR) I1	1,438.76	1,341.80	1,282.94
Percent change in asset value vs previous year (EUR) I1	-6.55%	7.23%	4.59%
Net asset value (CHF) I1	8,863,271	8,658,915	8,050,143
Units outstanding at the end of the period (CHF) I1	8,524	7,653	7,653
Net asset value per unit at the end of the period (CHF) I1	1,039.85	1,131.50	1,051.95
Net asset value per unit at the beginning of the period (CHF) I1	1,131.50	1,051.95	1,019.29
Percent change in asset value vs previous year (CHF) I1	-8.10%	7.56%	3.20%
Net asset value (EUR) C	469,653	430,607	298,959
Units outstanding at the end of the period (EUR) C	405	347	258
Net asset value per unit at the end of the period (EUR) C	1,159.64	1,240.94	1,158.76
Net asset value per unit at the beginning of the period (EUR) C	1,240.94	1,158.76	1,109.59
Percent change in asset value vs previous year (EUR) C	-6.55%	7.09%	4.43%

As of:	31.05.2022	31.05.2021	31.05.2020
Net asset value (EUR) IM	322,808	361,932	400,905
Units outstanding at the end of the period (EUR) IM	258	272	325
Net asset value per unit at the end of the period (EUR) IM	1,253.61	1,333.07	1,235.45
Net asset value per unit at the beginning of the period (EUR) IM	1,333.07	1,235.45	1,173.82
Percent change in asset value vs previous year (EUR) IM	-5.96%	7.90%	5.25%

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:	31.12.2021	31.12.2020	31.12.2019
Percent change in asset value vs previous year (EUR) B	2.25%	4.08%	9.93%
Percent change in asset value vs previous year (CHF) B	1.08%	3.67%	8.74%
Percent change in asset value vs previous year (USD) B	1.37%	7.43%	11.85%
Percent change in asset value vs previous year (EUR) I1	3.13%	4.97%	10.86%
Percent change in asset value vs previous year (CHF) I1	1.95%	4.55%	9.66%
Percent change in asset value vs previous year (EUR) C	3.09%	4.81%	10.70%
Percent change in asset value vs previous year (EUR) IM	3.78%	5.63%	11.57%

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

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

Statement of net assets as of 31.05.2022

	31.05.2022
Assets	EUR
Bank balance	
Current account balance	6,124,192.02
Transferable securities	
Equities and other investment securities	162,688,955.81
Bonds, convertible bonds, warrant bonds	78,964,160.81
Investment fund units	493,049,111.14
Other transferable securities and book-entry securities	57,069,134.42
Derivative financial instruments	-9,581,069.49
Other assets	413,932.28
Total assets	788,728,416.99
Liabilities	-4,842,857.41
Net assets	783,885,559.58

Statement of income for the period from 01.06.2021 to 31.05.2022

	31.05.2022
Earnings	EUR
Earnings from cash in banks	10,877.81
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	928,424.59
Equities and other investment securities incl. earnings from bonus shares	2,792,454.10
Units of other investment undertakings	1,278,007.46
Other earnings	22,978.59
Buying into current earnings with the issue of units	-240,158.51
Total earnings	4,792,584.04
	31.05.2022
Expenses	EUR
Interest payable	46,738.71
Remunerations as specified by internal regulations	12,885,441.46
Other expenses	75,757.72
Adjustment of current earnings with the redemption of units	-750,768.15
Total expenses	12,257,169.74
Net earnings	-7,464,585.70
Capital gains and capital losses realized	-11,566,693.46
Profit or loss realized	-19,031,279.16
Capital gains and capital losses not realized	-22,665,024.31
Net profit / loss	-41,696,303.47

Distribution of profit

31.05.2022

EUR

Net earnings of the period	-7,464,585.70
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	-7,464,585.70
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-7,464,585.70
Balance carried forward into new year	0.00

Change in net assets

31.05.2022

EUR

Net assets at the beginning of the period under review	905,119,817.44
Distributions	0.00
Balance from unit movements	-79,537,954.39
Net profit / loss	-41,696,303.47
Net assets at the end of the period under review	783,885,559.58

Changes in the number of units outstanding

31.05.2022

Number

LGT Sustainable Strategy 3 Years (EUR) B	
Number of units outstanding at the beginning of the period	301,826.761
Number of units issued	24,958.022
Number of units redeemed	-53,738.597
Number of units outstanding at the end of the period	273,046.186

31.05.2022

Number

LGT Sustainable Strategy 3 Years (CHF) B	
Number of units outstanding at the beginning of the period	121,601.247
Number of units issued	10,965.713
Number of units redeemed	-19,268.064
Number of units outstanding at the end of the period	113,298.896

31.05.2022

Number

LGT Sustainable Strategy 3 Years (USD) B	
Number of units outstanding at the beginning of the period	116,093.457
Number of units issued	8,329.906
Number of units redeemed	-12,190.645
Number of units outstanding at the end of the period	112,232.718

31.05.2022
Number

LGT Sustainable Strategy 3 Years (EUR) I1	
Number of units outstanding at the beginning of the period	65,039.092
Number of units issued	14,254.000
Number of units redeemed	-24,228.307
Number of units outstanding at the end of the period	55,064.785

31.05.2022
Number

LGT Sustainable Strategy 3 Years (CHF) I1	
Number of units outstanding at the beginning of the period	7,652.586
Number of units issued	871.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	8,523.586

31.05.2022
Number

LGT Sustainable Strategy 3 Years (EUR) C	
Number of units outstanding at the beginning of the period	347.000
Number of units issued	60.000
Number of units redeemed	-2.000
Number of units outstanding at the end of the period	405.000

31.05.2022
Number

LGT Sustainable Strategy 3 Years (EUR) IM	
Number of units outstanding at the beginning of the period	271.502
Number of units issued	0.000
Number of units redeemed	-14.000
Number of units outstanding at the end of the period	257.502

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
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Securities

Equities and other investment securities

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

Australia

AU000000MGR9 R Mirvac Group		1,468,100	114,000	1,582,100	0	0.00	0.00
Total						0.00	0.00

Cayman Islands

KYG3066L1014 R ENN Energy Holdings		65,300	60,200	23,500	102,000	1,460,101.38	0.19
KYG8087W1015 R Shenzhou International Group		48,600	119,500	0	168,100	2,170,274.49	0.28
Total						3,630,375.87	0.46

Denmark

DK0060534915 R Novo-Nordisk B		21,200	1,870	11,250	11,820	1,219,695.14	0.16
DK0061539921 R Vestas Wind Systems		45,400	31,300	19,800	56,900	1,354,175.65	0.17
Total						2,573,870.79	0.33

France

FR0000125338 R Capgemini		10,700	0	3,850	6,850	1,236,425.00	0.16
FR0010040865 R Gecina		19,400	2,600	4,800	17,200	1,881,680.00	0.24
FR0000121485 R Kering		0	3,450	250	3,200	1,631,040.00	0.21
FR0000120321 R L'Oreal		4,460	1,310	1,110	4,660	1,531,043.00	0.20
Total						6,280,188.00	0.80

Germany

DE0007164600 B SAP		11,600	2,100	0	13,700	1,271,223.00	0.16
DE000A2YN900 B TeamViewer		42,900	38,700	81,600	0	0.00	0.00
DE0005810055 R Deutsche Boerse		9,750	950	4,580	6,120	956,250.00	0.12
DE000A1ML7J1 R Vonovia		50,100	27,900	17,200	60,800	2,155,360.00	0.27
Total						4,382,833.00	0.56

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Great Britain							
GB0002374006 R Diageo		42,000	1,500	10,600	32,900	1,422,016.08	0.18
GB00BHJYC057 R Intercontinental Hotels Group		16,200	4,700	6,800	14,100	817,887.27	0.10
GB0033986497 R ITV		1,132,000	1,001,400	333,000	1,800,400	1,488,168.21	0.19
GB0007099541 R Prudential		92,000	132,500	117,100	107,400	1,310,520.00	0.17
GB00B24CGK77 R Reckitt Benckiser Group		21,300	8,550	9,820	20,030	1,445,969.39	0.18
GB0007188757 R Rio Tinto		18,550	6,350	7,450	17,450	1,180,088.40	0.15
GB00B8C3BL03 R Sage Group		214,200	0	214,200	0	0.00	0.00
GB0009223206 R Smith & Nephew		96,400	22,400	23,200	95,600	1,453,810.10	0.19
GB0007908733 R SSE		92,000	5,500	28,750	68,750	1,432,806.97	0.18
GB00B10RZP78 R Unilever		0	1,900	1,900	0	0.00	0.00
GB00B10RZP78 R Unilever		34,000	5,000	4,900	34,100	1,534,041.41	0.20
Total						12,085,307.83	1.54
Hong Kong							
HK0000069689 R AIA Group		87,200	50,000	0	137,200	1,320,747.65	0.17
HK0823032773 R Link Real Estate Investment Trust		301,100	52,000	120,000	233,100	1,970,713.85	0.25
HK0016000132 R Sun Hung Kai Pties		196,500	53,500	250,000	0	0.00	0.00
Total						3,291,461.50	0.42
Ireland							
IE00BTN1Y115 R Medtronic		55,100	12,400	2,800	64,700	6,049,296.50	0.77
Total						6,049,296.50	0.77
Japan							
JP3505000004 R DAIWA HOUSE		100,300	10,300	33,800	76,800	1,730,502.59	0.22
JP3899600005 R Mitsubishi Estate		181,200	22,900	56,000	148,100	2,051,683.74	0.26
JP3695200000 R NGK Insulators		58,500	6,200	6,600	58,100	807,832.03	0.10
JP3756600007 R Nintendo		4,500	2,200	800	5,900	2,458,468.39	0.31
JP3756100008 R Nitori Holdings		6,100	3,000	700	8,400	793,059.94	0.10
Total						7,841,546.69	1.00

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Netherlands							
NL000009165 R Heineken		17,300	3,100	4,550	15,850	1,487,047.00	0.19
NL0011821202 R ING Group		145,600	38,200	60,300	123,500	1,299,714.00	0.17
Total						2,786,761.00	0.36
Singapore							
SG1L01001701 R DBS Group		50,900	15,600	12,700	53,800	1,133,482.05	0.14
Total						1,133,482.05	0.14
South Africa							
ZAE000043485 R AngloGold Ashanti		50,300	51,200	18,200	83,300	1,367,937.69	0.17
Total						1,367,937.69	0.17
Spain							
ES0171996087 B Grifols A		73,600	37,400	36,100	74,900	1,467,291.00	0.19
Total						1,467,291.00	0.19
Sweden							
SE0007100581 R Assa Abloy B		56,300	8,900	8,500	56,700	1,299,390.55	0.17
SE0015811559 R Boliden		37,900	23,100	61,000	0	0.00	0.00
SE0017768716 R Boliden		0	31,900	0	31,900	1,246,924.88	0.16
SE0017768724 R Boliden /PFD - Redemption Register		0	31,900	31,900	0	0.00	0.00
Total						2,546,315.43	0.32
Switzerland							
CH0030170408 R Geberit		2,800	550	990	2,360	1,208,557.86	0.15
Total						1,208,557.86	0.15
Taiwan							
US8740391003 R Taiwan Semiconductor /ADR		0	26,500	0	26,500	2,357,699.28	0.30
Total						2,357,699.28	0.30
United States of America							
US0082521081 R Affiliated Managers Group		33,900	10,880	20,350	24,430	3,047,506.01	0.39
US00846U1016 R Agilent Technologies		51,600	10,300	20,000	41,900	4,989,742.92	0.64
US00971T1016 R Akamai Technologies		60,900	14,600	20,550	54,950	5,183,351.63	0.66

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US02079K3059 R Alphabet A		3,220	460	1,160	2,520	5,352,755.32	0.68
US1567821046 R Cerner		95,200	7,600	102,800	0	0.00	0.00
US1713401024 R Church & Dwight		68,100	0	20,500	47,600	4,002,105.49	0.51
US1924461023 R Cognizant Technology A		95,000	13,700	34,600	74,100	5,167,594.73	0.66
US1941621039 R Colgate-Palomolive		62,700	0	62,700	0	0.00	0.00
US20030N1019 R Comcast A		115,200	27,700	12,700	130,200	5,382,304.12	0.69
US2538681030 R Digital Realty		21,550	4,400	10,550	15,400	2,006,895.07	0.26
US29476L1070 R Equity Residential		43,300	0	21,200	22,100	1,585,158.68	0.20
US5184391044 R Estee Lauder A		22,900	4,350	5,870	21,380	5,082,776.56	0.65
US42250P1030 R Healthpeak Properties		92,900	1,800	94,700	0	0.00	0.00
US44107P1049 R Host Hotels		181,700	33,900	102,300	113,300	2,114,425.27	0.27
US45168D1046 R IDEXX Laboratories		0	14,500	0	14,500	5,301,301.47	0.68
US45866F1049 R Intercontinental Exchange		34,900	6,700	11,650	29,950	2,862,885.68	0.37
US46817M1071 R Jackson Financial A		0	2,400	2,400	0	0.00	0.00
US4932671088 R KeyCorp		183,500	163,100	69,000	277,600	5,172,847.03	0.66
US5949181045 R Microsoft		27,000	1,400	7,000	21,400	5,431,561.45	0.69
US6174464486 R Morgan Stanley		45,700	850	7,900	38,650	3,108,164.55	0.40
US6516391066 R Newmont		86,800	36,300	57,200	65,900	4,174,311.97	0.53
US70450Y1038 R PayPal Holdings		0	55,000	0	55,000	4,375,250.18	0.56
US7134481081 R PepsiCo		47,100	3,900	20,800	30,200	4,729,542.24	0.60
US74340W1036 R Prologis		26,200	3,400	12,550	17,050	2,029,158.98	0.26
US74838J1016 R Quidel		0	59,300	59,300	0	0.00	0.00
US7782961038 R Ross Stores		54,200	20,750	24,620	50,330	3,994,824.16	0.51
US8552441094 R Starbucks		35,900	38,200	11,000	63,100	4,624,328.24	0.59
US8636671013 R Stryker		26,500	2,100	28,600	0	0.00	0.00
US8725901040 R T-Mobile US		43,350	8,260	14,910	36,700	4,566,813.43	0.58
US91324P1021 R Unitedhealth Group		17,800	770	7,950	10,620	4,925,363.15	0.63

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US91347P1057 R Universal Display		0	46,950	9,000	37,950	4,475,062.99	0.57
Total						103,686,031.32	13.24

Total Equities and other investment securities, listed on an official stock exchange	162,688,955.81	20.75
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Bonds

Bonds, listed on an official stock exchange

EUR

DE0001030708 0.0000 % BRD	2020 - 30	0	7,647,000	0	7,647,000	7,052,063.40	0.90
DE0001102465 0.2500 % BRD	2019 - 29	7,330,000	0	7,330,000	0	0.00	0.00
EU000A283859 0.0000 % European Union	2020 - 30	0	3,584,000	0	3,584,000	3,151,124.48	0.40
FR0013451507 0.0000 % France	2018 - 29	7,632,000	0	7,632,000	0	0.00	0.00
NL0012171458 0.7500 % Netherlands	2017 - 27	7,230,000	1,071,000	453,000	7,848,000	7,756,178.40	0.99
FR0014000L31 0.0000 % UNEDIC	2020 - 30	0	8,000,000	3,500,000	4,500,000	3,899,250.00	0.50
Total						21,858,616.28	2.79

GBP

GB00BJMHB534 0.8750 % UK	2019 - 29	6,573,000	811,000	437,000	6,947,000	7,608,695.20	0.97
Total						7,608,695.20	0.97

USD

US912828ZF00 0.5000 % USA	2020 - 25	9,205,000	0	9,205,000	0	0.00	0.00
US912828ZE35 0.6250 % USA	2020 - 27	9,483,000	502,000	1,055,000	8,930,000	7,499,241.70	0.96
US912828ZQ64 0.6250 % USA	2020 - 30	0	4,921,000	0	4,921,000	3,873,308.52	0.49
US91282CCJ80 0.8750 % USA	2021 - 26	0	9,166,000	400,000	8,766,000	7,565,445.90	0.97
US912828Z948 1.5000 % USA	2020 - 30	9,211,000	486,000	1,042,000	8,655,000	7,321,327.67	0.93
US9128286L99 2.2500 % USA	2019 - 26	8,620,000	465,000	794,000	8,291,000	7,582,376.21	0.97
US9128286B18 2.6250 % USA	2019 - 29	8,443,000	814,000	831,000	8,426,000	7,727,421.08	0.99
US9128283W81 2.7500 % USA	2018 - 28	8,400,000	989,000	829,000	8,560,000	7,927,728.25	1.01
Total						49,496,849.33	6.31

Total Bonds, listed on an official stock exchange	78,964,160.81	10.07
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ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Investment fund units							
IE00BFOB2V28							
Crown LGT Sustainable Bd Corp A USD		19,735	7,615	0	27,350	27,087,768.54	3.46
IE00BGNK7T63							
LGT AI News-Based Trading Sub-Fund A USD		0	10,481	0	10,481	14,801,851.20	1.89
IE00BQ1YC623							
LGT Dynamic Protection A USD		0	18,530	0	18,530	20,383,342.13	2.60
IE00BYMD2535							
LGT Dynamic Protection U A USD		40,840	1,340	30,530	11,650	10,415,242.52	1.33
LI0026564646							
LGT Select Bond High Yield (USD) IM		0	11,580	1,340	10,240	23,363,046.37	2.98
LI0225414825							
LGT Select Cat Bond (USD) IM		8,720	0	1,370	7,350	9,229,098.06	1.18
LI0113203439							
LGT Select Equity EMV (USD) IM		5,300	0	1,255	4,045	11,528,257.56	1.47
LI0036240674							
LGT Sustainable Bond Fd Global Infl (EUR) IM		25,710	5,890	7,590	24,010	27,092,884.00	3.46
IE00BYVTJQ26							
LGT Sustainable Bond Global Hdg Sub-Fd B (USD)		51,910	12,170	940	63,140	56,637,068.85	7.23
IE00BYVTJL70							
LGT Sustainable Bond Global Sub-Fd B (EUR)		43,800	0	9,520	34,280	35,919,612.40	4.58
IE00BF1D8D10							
LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		27,350	1,050	5,150	23,250	23,661,101.03	3.02
IE00BYXX0813							
MA Sustainable EM LC Bond Sub-Fund		40,360	2,350	14,080	28,630	29,650,748.28	3.78
LI0113203447							
MA Sustainable Portfolio Government Bonds (USD) IM		148,370	28,180	61,370	115,180	138,757,924.99	17.70
LU2300294589							
Ut A IS M EM A SP		0	134,000	0	134,000	5,077,462.65	0.65
LU1931975079							
Ut Amundi Prime Euro Corporates DR		371,400	0	371,400	0	0.00	0.00
LU2037749152							
Ut Amundi Prime US Corporates DR		443,400	0	443,400	0	0.00	0.00
IE00BMDX0K95							
Ut CSIF FTSE EPRA Nareit Dev Green Blue UCITS ETF A USD		0	174,400	0	174,400	20,758,993.95	2.65
IE00B1FZS244							
Ut iShs Asia Property Yield UCITS ETF USD		87,400	8,600	96,000	0	0.00	0.00
IE00BKVL7778							
Ut iShs Edge MSCI World MinimumVolatility ESG UCITS ETF		882,400	0	174,000	708,400	4,008,082.43	0.51
IE00BOM63284							
Ut iShs European Property Yield UCITS ETF EUR		51,900	0	51,900	0	0.00	0.00
IE00BF553838							
Ut iShs J.P. Morgan ESG USD EM Bd UCITS ETF		6,976,600	0	4,220,700	2,755,900	12,807,606.74	1.63
IE00BYX8XC17							
Ut iShs MSCI Japan SRI UCITS ETF USD		444,000	0	444,000	0	0.00	0.00
IE00BYVJRP78							
Ut iShs Sustainable MSCI EM SRI UCITS ETF		1,291,300	0	1,291,300	0	0.00	0.00
IE00B1FZSF77							
Ut iShs US Property Yield UCITS ETF USD		43,600	0	43,600	0	0.00	0.00

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund USD		0	21,760	0	21,760	17,275,545.89	2.20
LU1109943388 Ut Xtrackers II EUR High Yield Corporate Bond UCITS ETF 1C		511,300	0	511,300	0	0.00	0.00
IE00BG36TC12 Ut Xtrackers MSCI Japan ESG UCITS ETF 1C USD		0	285,100	22,600	262,500	4,593,473.55	0.59
IE00BDR5HM97 Ut Xtrackers USD High Yield Corporate Bond UCITS ETF USD		2,036,100	0	2,036,100	0	0.00	0.00
Total Investment fund units						493,049,111.14	62.91

Other securities and rights

Other securities and rights, listed on an official stock exchange

EUR

DE000A3MQB30 Rig Vonovia 21		0	36,400	36,400	0	0.00	0.00
Total						0.00	0.00

USD

XS2168937600 JPMorgan Chase Ct/Equity Basket 23		20,450	0	20,450	0	0.00	0.00
JE00B588CD74 WisdomTree Metal Securities LBMA Gold		182,400	5,350	117,340	70,410	11,639,356.45	1.48
JE00BN2CJ301 WTM ETC Core Phys Gold		0	66,870	0	66,870	11,469,937.07	1.46
Total						23,109,293.52	2.95

Total Other securities and rights, listed on an official stock exchange						23,109,293.52	2.95
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Other securities and rights, which are traded on another market open to the public

USD

LU0991119412 SS/Ct/LGT Select Insurance-Linked Securities IM WFM		32,691	0	3,600	29,091	33,959,840.90	4.33
Total Other securities and rights, which are traded on another market open to the public						33,959,840.90	4.33

Total Securities						791,771,362.18	101.01
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Total Securities						791,771,362.18	101.01
Current account balance						6,124,192.02	0.78
Derivative financial instruments						-9,581,069.49	-1.22
Other assets						413,932.28	0.05
Total assets as of 31.05.2022						788,728,416.99	100.62
Liabilities						-4,842,857.41	-0.62
Net assets as of 31.05.2022						783,885,559.58	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
AUD	Purchase	1,340,000.00	EUR	892,213.31	13.07.2022	LGT Bank AG	3,647.55	0.00
CHF	Purchase	340,000.00	EUR	327,098.26	13.07.2022	LGT Bank AG	4,139.83	0.00
CHF	Purchase	870,000.00	EUR	853,548.70	13.07.2022	LGT Bank AG	-5,968.88	0.00
CHF	Purchase	35,000.00	EUR	33,671.88	13.07.2022	LGT Bank AG	426.16	0.00
CHF	Purchase	7,563,800.00	EUR	7,446,268.10	13.07.2022	LGT Bank AG	-77,389.67	-0.01
CHF	Purchase	896,000.00	EUR	874,663.46	13.07.2022	LGT Bank AG	-1,753.67	0.00
CHF	Purchase	58,000.00	EUR	56,356.97	13.07.2022	LGT Bank AG	148.35	0.00
CHF	Purchase	71,000.00	EUR	69,309.27	13.07.2022	LGT Bank AG	-138.96	0.00
CHF	Purchase	36,000.00	EUR	35,181.57	13.07.2022	LGT Bank AG	-109.30	0.00
CHF	Purchase	97,988,000.00	EUR	96,465,390.28	13.07.2022	LGT Bank AG	-1,002,572.73	-0.13
CHF	Purchase	740,000.00	EUR	719,037.19	13.07.2022	LGT Bank AG	1,892.77	0.00
CHF	Purchase	32,500.00	EUR	31,658.39	13.07.2022	LGT Bank AG	4.07	0.00
CHF	Purchase	500,000.00	EUR	488,632.93	13.07.2022	LGT Bank AG	-1,518.09	0.00
CHF	Purchase	25,000.00	EUR	24,527.26	13.07.2022	LGT Bank AG	-171.52	0.00
GBP	Purchase	1,150,000.00	EUR	1,380,944.79	13.07.2022	LGT Bank AG	-30,931.04	0.00
GBP	Purchase	3,000,000.00	EUR	3,570,370.21	13.07.2022	LGT Bank AG	-48,595.21	-0.01
HKD	Purchase	8,600,000.00	EUR	1,009,579.50	13.07.2022	LGT Bank AG	12,868.83	0.00
HKD	Purchase	15,000,000.00	EUR	1,751,039.94	13.07.2022	LGT Bank AG	32,300.17	0.00
JPY	Purchase	270,000,000.00	EUR	1,946,170.51	13.07.2022	LGT Bank AG	12,314.95	0.00
SEK	Purchase	8,700,000.00	EUR	847,355.77	13.07.2022	LGT Bank AG	-17,931.06	0.00
USD	Purchase	3,200,000.00	EUR	2,939,663.41	13.07.2022	LGT Bank AG	41,490.11	0.01
USD	Purchase	5,000,000.00	EUR	4,735,507.69	13.07.2022	LGT Bank AG	-77,455.31	-0.01
USD	Purchase	1,800,000.00	EUR	1,705,299.60	13.07.2022	LGT Bank AG	-28,400.74	0.00
USD	Purchase	4,000,000.00	EUR	3,782,244.82	13.07.2022	LGT Bank AG	-55,802.92	-0.01
USD	Purchase	22,000,000.00	EUR	20,114,579.96	13.07.2022	LGT Bank AG	380,850.49	0.05
USD	Purchase	2,180,000.00	EUR	2,029,829.18	13.07.2022	LGT Bank AG	1,081.66	0.00
USD	Purchase	3,000,000.00	EUR	2,843,030.59	13.07.2022	LGT Bank AG	-48,199.16	-0.01
USD	Purchase	3,800,000.00	EUR	3,537,022.39	13.07.2022	LGT Bank AG	3,097.42	0.00
USD	Purchase	350,000.00	EUR	331,686.90	13.07.2022	LGT Bank AG	-5,623.23	0.00
USD	Purchase	7,300,000.00	EUR	6,901,813.66	13.07.2022	LGT Bank AG	-101,057.19	-0.01
USD	Purchase	2,300,000.00	EUR	2,124,161.88	13.07.2022	LGT Bank AG	18,542.21	0.00
USD	Purchase	5,000,000.00	EUR	4,711,416.33	13.07.2022	LGT Bank AG	-53,363.95	-0.01
USD	Purchase	108,146,000.00	EUR	98,849,772.04	13.07.2022	LGT Bank AG	1,900,174.39	0.24
AUD	Sale	1,092,000.00	EUR	747,885.78	13.07.2022	LGT Bank AG	17,826.04	0.00
CHF	Sale	114,000.00	EUR	110,875.96	13.07.2022	LGT Bank AG	-186.22	0.00
CHF	Sale	87,000.00	EUR	83,461.48	13.07.2022	LGT Bank AG	-1,296.50	0.00
CHF	Sale	25,000.00	EUR	24,311.36	13.07.2022	LGT Bank AG	-44.38	0.00
CHF	Sale	3,736,000.00	EUR	3,677,469.40	13.07.2022	LGT Bank AG	37,747.33	0.00
CHF	Sale	60,000.00	EUR	58,605.43	13.07.2022	LGT Bank AG	151.65	0.00
CHF	Sale	1,270,000.00	EUR	1,252,853.45	13.07.2022	LGT Bank AG	15,581.76	0.00
CHF	Sale	1,200,000.00	EUR	1,151,192.88	13.07.2022	LGT Bank AG	-17,882.73	0.00
CHF	Sale	91,000.00	EUR	89,712.09	13.07.2022	LGT Bank AG	1,057.19	0.00
CHF	Sale	280,000.00	EUR	271,289.70	13.07.2022	LGT Bank AG	-1,494.61	0.00
CHF	Sale	36,000.00	EUR	34,457.77	13.07.2022	LGT Bank AG	-614.50	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
CHF	Sale	565,000.00	EUR	540,795.61	13.07.2022	LGT Bank AG	-9,644.16	0.00
CHF	Sale	94,000.00	EUR	92,730.89	13.07.2022	LGT Bank AG	1,153.30	0.00
CHF	Sale	946,000.00	EUR	924,012.21	13.07.2022	LGT Bank AG	2,390.94	0.00
CHF	Sale	220,000.00	EUR	213,939.94	13.07.2022	LGT Bank AG	-390.59	0.00
CHF	Sale	520,000.00	EUR	506,488.90	13.07.2022	LGT Bank AG	-110.53	0.00
CHF	Sale	1,780,000.00	EUR	1,754,807.98	13.07.2022	LGT Bank AG	20,679.16	0.00
CHF	Sale	1,520,000.00	EUR	1,478,346.12	13.07.2022	LGT Bank AG	-2,482.99	0.00
GBP	Sale	610,000.00	EUR	722,521.96	13.07.2022	LGT Bank AG	6,427.71	0.00
GBP	Sale	22,994,000.00	EUR	27,513,275.63	13.07.2022	LGT Bank AG	520,044.18	0.07
HKD	Sale	64,864,000.00	EUR	7,575,844.29	13.07.2022	LGT Bank AG	-135,793.89	-0.02
JPY	Sale	1,277,472,000.00	EUR	9,459,401.46	13.07.2022	LGT Bank AG	193,066.87	0.02
KRW	Sale	1,840,000,000.00	EUR	1,376,215.41	13.07.2022	LGT Bank AG	-10,905.37	0.00
SEK	Sale	28,446,000.00	EUR	2,753,284.30	13.07.2022	LGT Bank AG	41,351.51	0.01
SGD	Sale	1,500,000.00	EUR	1,007,708.30	13.07.2022	LGT Bank AG	-11,366.05	0.00
TWD	Sale	131,000,000.00	EUR	4,178,628.39	13.07.2022	LGT Bank AG	-51,422.99	-0.01
USD	Sale	1,532,000.00	EUR	1,400,524.37	13.07.2022	LGT Bank AG	-26,702.88	0.00
USD	Sale	5,000,000.00	EUR	4,655,155.40	13.07.2022	LGT Bank AG	-2,896.98	0.00
USD	Sale	5,300,000.00	EUR	4,934,924.18	13.07.2022	LGT Bank AG	-2,611.34	0.00
USD	Sale	595,123,000.00	EUR	543,895,644.80	13.07.2022	LGT Bank AG	-10,527,175.93	-1.34
USD	Sale	730,000.00	EUR	690,720.78	13.07.2022	LGT Bank AG	10,645.13	0.00
USD	Sale	1,040,000.00	EUR	971,274.56	13.07.2022	LGT Bank AG	2,399.67	0.00
USD	Sale	3,050,000.00	EUR	2,801,506.38	13.07.2022	LGT Bank AG	-39,905.57	-0.01
USD	Sale	1,240,000.00	EUR	1,174,657.34	13.07.2022	LGT Bank AG	19,460.35	0.00
USD	Sale	808,000.00	EUR	763,858.89	13.07.2022	LGT Bank AG	11,117.63	0.00
USD	Sale	1,210,000.00	EUR	1,143,400.36	13.07.2022	LGT Bank AG	16,151.69	0.00
USD	Sale	800,000.00	EUR	734,942.86	13.07.2022	LGT Bank AG	-10,345.52	0.00
USD	Sale	6,000,000.00	EUR	5,518,408.49	13.07.2022	LGT Bank AG	-71,254.36	-0.01
USD	Sale	587,000.00	EUR	556,877.39	13.07.2022	LGT Bank AG	10,022.04	0.00
USD	Sale	460,000.00	EUR	433,411.10	13.07.2022	LGT Bank AG	4,870.28	0.00
THB	Sale	134,000,000.00	EUR	3,659,865.14	14.07.2022	LGT Bank AG	19,899.07	0.00
Total Forward exchange transactions							-9,116,488.26	-1.16

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
EURO STOXX 50 JUN 22	-309	10.00	17.06.2022	EUREX	-11,692,560.00	-21,630.00	0.00
Total					-11,692,560.00	-21,630.00	-0.00

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
Mini S&P 500 JUN 22	145	50.00	17.06.2022	CME	27,962,057.24	-416,536.59	-0.05
MSCI EM Asia JUN 22	38	100.00	20.06.2022	EUREX	2,201,633.40	-26,414.64	0.00
Total					30,163,690.64	-442,951.23	-0.06
Total open derivative financial instruments at the end of the period under review						-9,581,069.49	-1.22

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
14.07.2021	AUD	EUR	4,692,000.00	2,979,707.88
14.07.2021	CHF	EUR	784,000.00	717,040.60
14.07.2021	CHF	EUR	40,000.00	36,583.70
14.07.2021	CHF	EUR	1,580,000.00	1,451,868.27
14.07.2021	CHF	EUR	615,000.00	562,586.62
14.07.2021	CHF	EUR	200,000.00	181,386.98
14.07.2021	CHF	EUR	17,000.00	15,579.56
14.07.2021	CHF	EUR	113,000.00	103,836.15
14.07.2021	CHF	EUR	10,000.00	9,112.57
14.07.2021	CHF	EUR	102,233,000.00	92,759,895.66
14.07.2021	CHF	EUR	435,000.00	394,066.36
14.07.2021	CHF	EUR	34,800.00	31,834.17
14.07.2021	CHF	EUR	5,796,000.00	5,312,557.29
14.07.2021	CHF	EUR	6,661,100.00	6,043,869.80
14.07.2021	CHF	EUR	652,000.00	595,389.75
14.07.2021	CHF	EUR	45,000.00	41,092.85
14.07.2021	CHF	EUR	160,000.00	145,853.52
14.07.2021	CHF	EUR	300,000.00	275,198.30
14.07.2021	CHF	EUR	15,000.00	13,706.33
14.07.2021	EUR	AUD	3,012,024.99	4,692,000.00
14.07.2021	EUR	CAD	1,495,848.14	2,257,000.00
14.07.2021	EUR	CHF	209,568.15	230,000.00
14.07.2021	EUR	CHF	136,840.21	150,000.00
14.07.2021	EUR	CHF	5,258,406.78	5,796,000.00
14.07.2021	EUR	CHF	501,752.94	550,000.00
14.07.2021	EUR	CHF	844,505.92	925,000.00
14.07.2021	EUR	CHF	27,368.34	30,000.00
14.07.2021	EUR	CHF	6,265,719.52	6,835,900.00
14.07.2021	EUR	CHF	182,647.57	200,000.00
14.07.2021	EUR	CHF	96,153,987.17	104,904,000.00
14.07.2021	EUR	CHF	53,865.78	59,000.00
14.07.2021	EUR	CHF	10,064.90	11,000.00
14.07.2021	EUR	GBP	31,652,613.03	27,504,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
14.07.2021	EUR	GBP	1,800,736.33	1,550,000.00
14.07.2021	EUR	HKD	7,598,875.40	71,164,000.00
14.07.2021	EUR	JPY	6,502,382.88	848,472,000.00
14.07.2021	EUR	JPY	1,289,673.63	170,000,000.00
14.07.2021	EUR	NOK	17,356,214.39	178,072,000.00
14.07.2021	EUR	SEK	3,203,938.50	32,446,000.00
14.07.2021	EUR	SGD	935,663.18	1,500,000.00
14.07.2021	EUR	USD	555,710.61	675,000.00
14.07.2021	EUR	USD	1,663,585.95	1,980,000.00
14.07.2021	EUR	USD	703,053.21	860,000.00
14.07.2021	EUR	USD	3,961,096.97	4,700,000.00
14.07.2021	EUR	USD	92,495,978.33	109,247,000.00
14.07.2021	EUR	USD	4,946,450.55	6,000,000.00
14.07.2021	EUR	USD	2,044,640.22	2,500,000.00
14.07.2021	EUR	USD	695,631.77	830,000.00
14.07.2021	EUR	USD	819,954.41	1,000,000.00
14.07.2021	EUR	USD	6,899,094.99	8,400,000.00
14.07.2021	EUR	USD	2,538,039.90	3,100,000.00
14.07.2021	EUR	USD	528,067,222.71	636,923,000.00
14.07.2021	EUR	USD	1,053,483.24	1,250,000.00
14.07.2021	EUR	USD	11,716,654.98	14,200,000.00
14.07.2021	GBP	EUR	28,454,000.00	33,209,617.18
14.07.2021	GBP	EUR	600,000.00	695,170.99
14.07.2021	HKD	EUR	71,164,000.00	7,744,927.17
14.07.2021	JPY	EUR	835,472,000.00	6,381,545.98
14.07.2021	JPY	EUR	103,000,000.00	775,401.77
14.07.2021	JPY	EUR	80,000,000.00	600,976.45
14.07.2021	NOK	EUR	178,072,000.00	17,699,062.27
14.07.2021	SEK	EUR	28,446,000.00	2,805,275.92
14.07.2021	SEK	EUR	4,000,000.00	393,741.63
14.07.2021	SGD	EUR	1,500,000.00	941,324.13
14.07.2021	USD	EUR	1,000,000.00	837,184.38
14.07.2021	USD	EUR	530,000.00	434,812.93
14.07.2021	USD	EUR	890,000.00	737,444.80
14.07.2021	USD	EUR	800,000.00	664,071.25
14.07.2021	USD	EUR	775,000.00	642,966.77
14.07.2021	USD	EUR	750,000.00	613,387.05
14.07.2021	USD	EUR	108,112,000.00	89,643,621.17
14.07.2021	USD	EUR	1,000,000.00	827,307.78
14.07.2021	USD	EUR	3,150,000.00	2,609,473.63
14.07.2021	USD	EUR	8,000,000.00	6,617,805.20
14.07.2021	USD	EUR	1,250,000.00	1,023,495.36
14.07.2021	USD	EUR	4,950,000.00	4,159,174.55
14.07.2021	USD	EUR	2,300,000.00	1,897,862.02
14.07.2021	USD	EUR	725,000.00	610,829.80
14.07.2021	USD	EUR	651,273,000.00	551,412,242.82
14.07.2021	USD	EUR	5,600,000.00	4,617,151.56
14.07.2021	USD	EUR	560,000.00	460,034.50
06.10.2021	AUD	EUR	4,692,000.00	2,917,910.45
06.10.2021	CHF	EUR	104,904,000.00	96,217,397.17
06.10.2021	CHF	EUR	775,000.00	715,371.63

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
06.10.2021	CHF	EUR	1,940,000.00	1,783,755.50
06.10.2021	CHF	EUR	6,835,900.00	6,269,851.53
06.10.2021	CHF	EUR	52,000.00	48,136.07
06.10.2021	CHF	EUR	73,000.00	68,161.11
06.10.2021	CHF	EUR	321,000.00	296,302.31
06.10.2021	CHF	EUR	810,000.00	749,811.85
06.10.2021	CHF	EUR	1,245,000.00	1,162,473.67
06.10.2021	CHF	EUR	2,550,000.00	2,378,815.67
06.10.2021	CHF	EUR	96,000.00	88,268.31
06.10.2021	CHF	EUR	7,596,000.00	7,007,380.07
06.10.2021	CHF	EUR	16,000.00	14,743.54
06.10.2021	EUR	AUD	2,975,371.38	4,692,000.00
06.10.2021	EUR	CHF	593,017.04	640,000.00
06.10.2021	EUR	CHF	5,315,582.93	5,796,000.00
06.10.2021	EUR	CHF	48,512.08	52,000.00
06.10.2021	EUR	CHF	49,874.99	54,000.00
06.10.2021	EUR	CHF	41,696.51	45,000.00
06.10.2021	EUR	CHF	553,701.17	600,000.00
06.10.2021	EUR	CHF	15,608.77	16,800.00
06.10.2021	EUR	CHF	30,914.98	33,500.00
06.10.2021	EUR	CHF	32,621.32	35,000.00
06.10.2021	EUR	CHF	18,478.33	20,000.00
06.10.2021	EUR	CHF	99,878,228.78	108,268,000.00
06.10.2021	EUR	CHF	7,003,321.03	7,591,600.00
06.10.2021	EUR	CHF	252,713.42	272,000.00
06.10.2021	EUR	CHF	1,680,534.19	1,800,000.00
06.10.2021	EUR	CHF	1,026,217.05	1,100,000.00
06.10.2021	EUR	CHF	822,013.71	890,000.00
06.10.2021	EUR	GBP	33,153,548.68	28,454,000.00
06.10.2021	EUR	HKD	7,733,063.06	71,164,000.00
06.10.2021	EUR	JPY	772,688.64	100,000,000.00
06.10.2021	EUR	JPY	771,618.75	100,000,000.00
06.10.2021	EUR	JPY	6,374,393.97	835,472,000.00
06.10.2021	EUR	NOK	18,288,002.64	187,272,000.00
06.10.2021	EUR	SEK	2,802,466.04	28,446,000.00
06.10.2021	EUR	SGD	939,436.41	1,500,000.00
06.10.2021	EUR	USD	550,386,588.03	651,273,000.00
06.10.2021	EUR	USD	3,967,674.43	4,700,000.00
06.10.2021	EUR	USD	1,593,429.96	1,870,000.00
06.10.2021	EUR	USD	4,306,548.57	5,100,000.00
06.10.2021	EUR	USD	1,196,428.83	1,400,000.00
06.10.2021	EUR	USD	96,969,229.45	113,134,000.00
06.10.2021	EUR	USD	683,231.74	813,000.00
06.10.2021	EUR	USD	791,911.94	930,000.00
06.10.2021	EUR	USD	497,280.26	585,000.00
06.10.2021	EUR	USD	3,037,180.15	3,600,000.00
06.10.2021	GBP	EUR	27,854,000.00	32,257,093.23
06.10.2021	GBP	EUR	600,000.00	704,993.23
06.10.2021	HKD	EUR	71,164,000.00	7,833,993.84
06.10.2021	JPY	EUR	973,472,000.00	7,494,010.78
06.10.2021	JPY	EUR	62,000,000.00	477,194.13

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
06.10.2021	NOK	EUR	178,072,000.00	17,333,951.91
06.10.2021	NOK	EUR	9,200,000.00	884,385.61
06.10.2021	SEK	EUR	28,446,000.00	2,787,457.13
06.10.2021	SGD	EUR	1,500,000.00	947,567.91
06.10.2021	USD	EUR	1,260,000.00	1,074,171.55
06.10.2021	USD	EUR	790,000.00	675,954.91
06.10.2021	USD	EUR	109,247,000.00	92,332,202.22
06.10.2021	USD	EUR	9,000,000.00	7,593,418.03
06.10.2021	USD	EUR	1,890,000.00	1,596,099.10
06.10.2021	USD	EUR	1,208,000.00	1,032,398.33
06.10.2021	USD	EUR	7,100,000.00	6,050,220.24
06.10.2021	USD	EUR	1,220,000.00	1,032,151.52
06.10.2021	USD	EUR	648,273,000.00	555,646,695.81
06.10.2021	USD	EUR	1,700,000.00	1,428,779.14
06.10.2021	USD	EUR	987,000.00	832,735.71
06.10.2021	USD	EUR	730,000.00	617,358.60
19.01.2022	AUD	EUR	4,692,000.00	2,987,583.57
19.01.2022	CHF	EUR	230,000.00	220,326.98
19.01.2022	CHF	EUR	179,000.00	172,011.85
19.01.2022	CHF	EUR	700,000.00	656,037.61
19.01.2022	CHF	EUR	45,000.00	42,961.76
19.01.2022	CHF	EUR	108,268,000.00	99,940,737.84
19.01.2022	CHF	EUR	4,336,000.00	4,150,076.57
19.01.2022	CHF	EUR	800,000.00	763,667.74
19.01.2022	CHF	EUR	32,000.00	30,914.11
19.01.2022	CHF	EUR	16,500.00	15,611.96
19.01.2022	CHF	EUR	300,000.00	286,054.01
19.01.2022	CHF	EUR	40,600.00	38,050.18
19.01.2022	CHF	EUR	900,000.00	864,864.03
19.01.2022	CHF	EUR	300,000.00	281,158.97
19.01.2022	CHF	EUR	560,000.00	522,421.20
19.01.2022	CHF	EUR	20,000.00	18,657.38
19.01.2022	CHF	EUR	2,150,000.00	2,066,064.08
19.01.2022	CHF	EUR	31,000.00	29,696.25
19.01.2022	CHF	EUR	7,591,600.00	7,007,704.08
19.01.2022	EUR	AUD	2,912,147.73	4,692,000.00
19.01.2022	EUR	CHF	32,009.62	34,700.00
19.01.2022	EUR	CHF	1,216,458.78	1,270,000.00
19.01.2022	EUR	CHF	1,756,501.20	1,840,000.00
19.01.2022	EUR	CHF	218,080.38	230,000.00
19.01.2022	EUR	CHF	140,614.28	150,000.00
19.01.2022	EUR	CHF	1,542,132.38	1,630,000.00
19.01.2022	EUR	CHF	43,156.61	45,000.00
19.01.2022	EUR	CHF	7,011,144.36	7,596,000.00
19.01.2022	EUR	CHF	1,156,686.21	1,240,000.00
19.01.2022	EUR	CHF	54,345.39	57,000.00
19.01.2022	EUR	CHF	825,668.57	866,000.00
19.01.2022	EUR	CHF	75,557.73	81,000.00
19.01.2022	EUR	CHF	85,247.90	89,000.00
19.01.2022	EUR	CHF	97,292,304.75	101,651,000.00
19.01.2022	EUR	CHF	596,836.49	647,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
19.01.2022	EUR	CHF	795,999.67	830,000.00
19.01.2022	EUR	CHF	278,663.21	294,000.00
19.01.2022	EUR	CHF	287,467.29	300,000.00
19.01.2022	EUR	CHF	7,321,018.38	7,649,000.00
19.01.2022	EUR	GBP	32,185,230.89	27,854,000.00
19.01.2022	EUR	GBP	1,652,775.77	1,380,000.00
19.01.2022	EUR	HKD	7,816,047.21	71,164,000.00
19.01.2022	EUR	JPY	7,483,652.34	973,472,000.00
19.01.2022	EUR	SEK	2,783,913.47	28,446,000.00
19.01.2022	EUR	SGD	944,911.06	1,500,000.00
19.01.2022	EUR	USD	652,174.30	740,000.00
19.01.2022	EUR	USD	562,689.64	655,000.00
19.01.2022	EUR	USD	771,926.03	870,000.00
19.01.2022	EUR	USD	4,102,636.74	4,750,000.00
19.01.2022	EUR	USD	597,373.69	671,000.00
19.01.2022	EUR	USD	4,557,316.44	5,150,000.00
19.01.2022	EUR	USD	2,003,758.12	2,330,000.00
19.01.2022	EUR	USD	716,281.69	830,000.00
19.01.2022	EUR	USD	1,808,675.64	2,050,000.00
19.01.2022	EUR	USD	3,951,747.45	4,600,000.00
19.01.2022	EUR	USD	2,225,684.40	2,500,000.00
19.01.2022	EUR	USD	2,715,050.16	3,060,000.00
19.01.2022	EUR	USD	6,262,867.55	7,100,000.00
19.01.2022	EUR	USD	655,534.64	743,000.00
19.01.2022	EUR	USD	1,329,550.32	1,500,000.00
19.01.2022	EUR	USD	97,704,989.53	112,009,000.00
19.01.2022	EUR	USD	554,220,647.65	648,273,000.00
19.01.2022	EUR	USD	1,253,181.23	1,460,000.00
19.01.2022	GBP	EUR	300,000.00	352,430.36
19.01.2022	GBP	EUR	24,854,000.00	29,772,400.57
19.01.2022	GBP	EUR	1,600,000.00	1,876,678.75
19.01.2022	GBP	EUR	400,000.00	474,877.78
19.01.2022	GBP	EUR	880,000.00	1,035,669.40
19.01.2022	GBP	EUR	1,200,000.00	1,409,343.95
19.01.2022	HKD	EUR	6,300,000.00	698,579.94
19.01.2022	HKD	EUR	64,864,000.00	7,262,792.52
19.01.2022	JPY	EUR	803,472,000.00	6,128,695.65
19.01.2022	JPY	EUR	170,000,000.00	1,297,362.21
19.01.2022	SEK	EUR	28,446,000.00	2,778,743.77
19.01.2022	SGD	EUR	1,500,000.00	972,321.25
19.01.2022	USD	EUR	554,000.00	487,316.15
19.01.2022	USD	EUR	640,843,000.00	559,004,710.40
19.01.2022	USD	EUR	1,640,000.00	1,449,039.75
19.01.2022	USD	EUR	2,940,000.00	2,604,757.31
19.01.2022	USD	EUR	10,000,000.00	8,827,535.56
19.01.2022	USD	EUR	535,000.00	473,472.70
19.01.2022	USD	EUR	1,760,000.00	1,552,556.69
19.01.2022	USD	EUR	435,000.00	375,748.91
19.01.2022	USD	EUR	4,000,000.00	3,436,579.64
19.01.2022	USD	EUR	5,900,000.00	5,200,006.35
19.01.2022	USD	EUR	750,000.00	661,919.09

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
19.01.2022	USD	EUR	1,700,000.00	1,460,558.90
19.01.2022	USD	EUR	15,100,000.00	12,962,141.11
19.01.2022	USD	EUR	113,134,000.00	96,728,961.57
12.04.2022	EUR	THB	3,529,709.61	134,000,000.00
12.04.2022	THB	EUR	134,000,000.00	3,674,252.81
13.04.2022	AUD	EUR	1,092,000.00	749,845.50
13.04.2022	AUD	EUR	3,600,000.00	2,428,484.50
13.04.2022	CHF	EUR	105,000.00	101,086.73
13.04.2022	CHF	EUR	1,485,000.00	1,402,012.10
13.04.2022	CHF	EUR	7,800.00	7,661.88
13.04.2022	CHF	EUR	20,000.00	19,252.87
13.04.2022	CHF	EUR	101,651,000.00	97,346,717.54
13.04.2022	CHF	EUR	114,000.00	107,629.21
13.04.2022	CHF	EUR	1,570,000.00	1,511,487.30
13.04.2022	CHF	EUR	87,000.00	86,764.26
13.04.2022	CHF	EUR	7,649,000.00	7,325,112.81
13.04.2022	CHF	EUR	152,000.00	147,939.65
13.04.2022	CHF	EUR	82,000.00	79,051.15
13.04.2022	CHF	EUR	600,000.00	589,375.33
13.04.2022	CHF	EUR	1,860,000.00	1,810,314.12
13.04.2022	CHF	EUR	1,080,000.00	1,041,161.55
13.04.2022	CHF	EUR	3,736,000.00	3,675,718.22
13.04.2022	EUR	AUD	2,982,556.62	4,692,000.00
13.04.2022	EUR	CHF	7,441,755.21	7,563,800.00
13.04.2022	EUR	CHF	977,350.87	1,000,000.00
13.04.2022	EUR	CHF	124,068.99	127,000.00
13.04.2022	EUR	CHF	56,827.05	59,000.00
13.04.2022	EUR	CHF	602,944.60	626,000.00
13.04.2022	EUR	CHF	67,717.92	71,000.00
13.04.2022	EUR	CHF	731,072.91	760,000.00
13.04.2022	EUR	CHF	1,112,967.13	1,150,000.00
13.04.2022	EUR	CHF	4,151,856.85	4,336,000.00
13.04.2022	EUR	CHF	1,883,866.72	1,990,000.00
13.04.2022	EUR	CHF	974,756.48	1,022,000.00
13.04.2022	EUR	CHF	870,226.08	900,000.00
13.04.2022	EUR	CHF	142,000.00	150,000.00
13.04.2022	EUR	CHF	433,351.92	450,000.00
13.04.2022	EUR	CHF	1,719,381.34	1,760,000.00
13.04.2022	EUR	CHF	28,858.14	30,000.00
13.04.2022	EUR	CHF	96,406,926.41	97,988,000.00
13.04.2022	EUR	CHF	63,527.81	65,000.00
13.04.2022	EUR	CHF	67,684.25	70,000.00
13.04.2022	EUR	CHF	78,391.60	81,000.00
13.04.2022	EUR	GBP	29,700,107.07	24,854,000.00
13.04.2022	EUR	HKD	7,249,127.05	64,864,000.00
13.04.2022	EUR	JPY	6,121,769.69	803,472,000.00
13.04.2022	EUR	JPY	1,531,473.32	204,000,000.00
13.04.2022	EUR	JPY	2,152,082.33	270,000,000.00
13.04.2022	EUR	KRW	1,857,397.80	2,540,000,000.00
13.04.2022	EUR	SEK	2,775,731.33	28,446,000.00
13.04.2022	EUR	SGD	970,234.50	1,500,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.04.2022	EUR	TWD	5,520,278.25	173,000,000.00
13.04.2022	EUR	USD	774,335.78	850,000.00
13.04.2022	EUR	USD	3,776,992.00	4,200,000.00
13.04.2022	EUR	USD	2,182,861.70	2,460,000.00
13.04.2022	EUR	USD	768,886.34	850,000.00
13.04.2022	EUR	USD	406,265.52	450,000.00
13.04.2022	EUR	USD	4,170,508.12	4,700,000.00
13.04.2022	EUR	USD	99,252,936.86	108,146,000.00
13.04.2022	EUR	USD	626,602.31	700,000.00
13.04.2022	EUR	USD	1,335,920.08	1,528,000.00
13.04.2022	EUR	USD	1,142,414.24	1,300,000.00
13.04.2022	EUR	USD	926,262.32	1,030,000.00
13.04.2022	EUR	USD	900,344.47	1,000,000.00
13.04.2022	EUR	USD	881.08	1,000.00
13.04.2022	EUR	USD	557,899,520.40	640,843,000.00
13.04.2022	GBP	EUR	22,994,000.00	27,630,377.31
13.04.2022	GBP	EUR	1,140,000.00	1,360,037.79
13.04.2022	GBP	EUR	720,000.00	870,868.36
13.04.2022	HKD	EUR	64,864,000.00	7,596,205.64
13.04.2022	JPY	EUR	1,277,472,000.00	9,470,472.24
13.04.2022	KRW	EUR	2,540,000,000.00	1,909,774.44
13.04.2022	SEK	EUR	28,446,000.00	2,757,303.76
13.04.2022	SGD	EUR	1,500,000.00	1,011,804.38
13.04.2022	TWD	EUR	173,000,000.00	5,511,309.33
13.04.2022	USD	EUR	5,880,000.00	5,167,690.68
13.04.2022	USD	EUR	6,940,000.00	6,216,476.71
13.04.2022	USD	EUR	1,000,000.00	900,620.17
13.04.2022	USD	EUR	1,700,000.00	1,496,029.80
13.04.2022	USD	EUR	1,300,000.00	1,190,699.72
13.04.2022	USD	EUR	595,123,000.00	546,184,838.47
13.04.2022	USD	EUR	2,260,000.00	2,048,966.68
13.04.2022	USD	EUR	10,000,000.00	8,791,023.31
13.04.2022	USD	EUR	716,000.00	624,842.37
13.04.2022	USD	EUR	640,000.00	573,277.39
13.04.2022	USD	EUR	4,500,000.00	4,114,191.68
13.04.2022	USD	EUR	15,800,000.00	13,905,072.36
13.04.2022	USD	EUR	2,000,000.00	1,809,226.15
13.04.2022	USD	EUR	1,100,000.00	1,007,515.15
13.04.2022	USD	EUR	112,009,000.00	97,524,555.49
13.04.2022	USD	EUR	1,590,000.00	1,384,742.40
13.04.2022	USD	EUR	5,500,000.00	5,008,537.28

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
DAX DEC 21	17.12.2021	24	24

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 DEC 21	17.12.2021	157	157
EURO STOXX 50 JUN 21	18.06.2021	0	8
EURO STOXX 50 MAR 22	18.03.2022	265	265
EURO STOXX 50 SEP 21	17.09.2021	19	19
Mini S&P 500 DEC 21	17.12.2021	158	158
Mini S&P 500 JUN 21	18.06.2021	0	144
Mini S&P 500 MAR 22	18.03.2022	218	218
Mini S&P 500 SEP 21	17.09.2021	164	164
MSCI EM Asia DEC 21	20.12.2021	189	189
MSCI EM Asia JUN 21	21.06.2021	0	339
MSCI EM Asia MAR 22	21.03.2022	38	38
MSCI EM Asia SEP 21	20.09.2021	377	377
TOPIX DEC 21	10.12.2021	37	37
TOPIX MAR 22	11.03.2022	29	29
TOPIX SEP 21	10.09.2021	0	33

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4230 P 17 Mar 22	18.03.2022	46	46

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 Strategy 4 Years UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	31.05.2022	31.05.2021	31.05.2020
Net asset value (EUR) B	214,185,659	225,686,994	191,224,824
Units outstanding at the end of the period (EUR) B	118,443	115,047	110,925
Net asset value per unit at the end of the period (EUR) B	1,808.35	1,961.70	1,723.92
Net asset value per unit at the beginning of the period (EUR) B	1,961.70	1,723.92	1,673.02
Percent change in asset value vs previous year (EUR) B	-7.82%	13.79%	3.04%
Net asset value (CHF) B	79,837,770	94,863,316	85,382,604
Units outstanding at the end of the period (CHF) B	76,246	82,061	84,392
Net asset value per unit at the end of the period (CHF) B	1,047.10	1,156.01	1,011.74
Net asset value per unit at the beginning of the period (CHF) B	1,156.01	1,011.74	996.59
Percent change in asset value vs previous year (CHF) B	-9.42%	14.26%	1.52%
Net asset value (USD) B	46,718,153	41,448,085	32,486,696
Units outstanding at the end of the period (USD) B	40,370	32,315	29,718
Net asset value per unit at the end of the period (USD) B	1,157.24	1,282.64	1,093.15
Net asset value per unit at the beginning of the period (USD) B	1,282.64	1,093.15	1,037.09
Percent change in asset value vs previous year (USD) B	-9.78%	17.33%	5.41%
Net asset value (EUR) I1	11,110,547	2,892,660	1,128,704
Units outstanding at the end of the period (EUR) I1	9,216	2,232	1,000
Net asset value per unit at the end of the period (EUR) I1	1,205.61	1,295.99	1,128.70
Net asset value per unit at the beginning of the period (EUR) I1	1,295.99	1,128.70	1,000.00 ¹
Percent change in asset value vs previous year (EUR) I1	-6.97%	14.82%	12.87% ¹
Net asset value (EUR) C	845,377	914,169	800,702
Units outstanding at the end of the period (EUR) C	671	675	678
Net asset value per unit at the end of the period (EUR) C	1,259.88	1,354.32	1,180.98
Net asset value per unit at the beginning of the period (EUR) C	1,354.32	1,180.98	1,137.53
Percent change in asset value vs previous year (EUR) C	-6.97%	14.68%	3.82%
Net asset value (CHF) C	502,193	567,329	943,971
Units outstanding at the end of the period (CHF) C	460	475	910
Net asset value per unit at the end of the period (CHF) C	1,091.72	1,194.38	1,037.33
Net asset value per unit at the beginning of the period (CHF) C	1,194.38	1,037.33	1,014.17
Percent change in asset value vs previous year (CHF) C	-8.60%	15.14%	2.28%

As of:	31.05.2022	31.05.2021	31.05.2020
Net asset value (EUR) IM	268,120	286,265	75,344
Units outstanding at the end of the period (EUR) IM	216	216	66
Net asset value per unit at the end of the period (EUR) IM	1,243.61	1,327.77	1,148.57
Net asset value per unit at the beginning of the period (EUR) IM	1,327.77	1,148.57	1,097.16
Percent change in asset value vs previous year (EUR) IM	-6.34%	15.60%	4.69%

¹ Since launching 18.03.2020

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2021	31.12.2020	31.12.2019
Percent change in asset value vs previous year (EUR) B	5.96%	5.50%	12.77%
Percent change in asset value vs previous year (CHF) B	4.65%	5.10%	11.39%
Percent change in asset value vs previous year (USD) B	4.84%	9.26%	14.55%
Percent change in asset value vs previous year (EUR) I1	6.93%	24.00% ¹	n.a.
Percent change in asset value vs previous year (EUR) C	6.89%	6.29%	13.61%
Percent change in asset value vs previous year (CHF) C	5.56%	5.89%	12.23%
Percent change in asset value vs previous year (EUR) IM	7.66%	7.18%	14.56%

¹ Since launching 18.03.2020

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

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

Statement of net assets as of 31.05.2022

	31.05.2022
Assets	EUR
Bank balance	
Current account balance	6,199,167.98
Transferable securities	
Equities and other investment securities	131,989,501.88
Investment fund units	190,579,135.73
Other transferable securities and book-entry securities	24,620,609.83
Derivative financial instruments	-4,755,132.85
Other assets	117,127.03
Total assets	348,750,409.60
Liabilities	-478,908.41
Net assets	348,271,501.19

Statement of income for the period from 01.06.2021 to 31.05.2022

	31.05.2022
Earnings	EUR
Earnings from cash in banks	9,940.40
Earnings from transferable securities	
Equities and other investment securities incl. earnings from bonus shares	2,012,890.98
Units of other investment undertakings	470,298.58
Other earnings	13,535.48
Buying into current earnings with the issue of units	-287,162.86
Total earnings	2,219,502.58
Expenses	31.05.2022
	EUR
Interest payable	43,801.27
Remunerations as specified by internal regulations	6,018,573.35
Other expenses	65,665.31
Adjustment of current earnings with the redemption of units	-338,333.64
Total expenses	5,789,706.29
Net earnings	-3,570,203.71
Capital gains and capital losses realized	1,974,665.90
Profit or loss realized	-1,595,537.81
Capital gains and capital losses not realized	-18,649,795.11
Net profit / loss	-20,245,332.92

Distribution of profit

31.05.2022

EUR

Net earnings of the period	-3,570,203.71
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	-3,570,203.71
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-3,570,203.71
Balance carried forward into new year	0.00

Change in net assets

31.05.2022

EUR

Net assets at the beginning of the period under review	350,487,637.27
Distributions	0.00
Balance from unit movements	18,029,196.84
Net profit / loss	-20,245,332.92
Net assets at the end of the period under review	348,271,501.19

Changes in the number of units outstanding

31.05.2022

Number

LGT Sustainable Strategy 4 Years (EUR) B	
Number of units outstanding at the beginning of the period	115,046.700
Number of units issued	19,031.713
Number of units redeemed	-15,635.880
Number of units outstanding at the end of the period	118,442.533

31.05.2022

Number

LGT Sustainable Strategy 4 Years (CHF) B	
Number of units outstanding at the beginning of the period	82,061.151
Number of units issued	5,254.698
Number of units redeemed	-11,069.380
Number of units outstanding at the end of the period	76,246.469

31.05.2022

Number

LGT Sustainable Strategy 4 Years (USD) B	
Number of units outstanding at the beginning of the period	32,314.581
Number of units issued	17,181.088
Number of units redeemed	-9,125.287
Number of units outstanding at the end of the period	40,370.382

31.05.2022
Number

LGT Sustainable Strategy 4 Years (EUR) I1	
Number of units outstanding at the beginning of the period	2,232.000
Number of units issued	8,799.677
Number of units redeemed	-1,816.000
Number of units outstanding at the end of the period	9,215.677

31.05.2022
Number

LGT Sustainable Strategy 4 Years (EUR) C	
Number of units outstanding at the beginning of the period	675.000
Number of units issued	0.000
Number of units redeemed	-4.000
Number of units outstanding at the end of the period	671.000

31.05.2022
Number

LGT Sustainable Strategy 4 Years (CHF) C	
Number of units outstanding at the beginning of the period	475.000
Number of units issued	0.000
Number of units redeemed	-15.000
Number of units outstanding at the end of the period	460.000

31.05.2022
Number

LGT Sustainable Strategy 4 Years (EUR) IM	
Number of units outstanding at the beginning of the period	215.598
Number of units issued	0.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	215.598

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
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Securities

Equities and other investment securities

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

Australia

AU000000MGR9 R Mirvac Group		718,400	50,000	768,400	0	0.00	0.00
Total						0.00	0.00

Cayman Islands

KYG3066L1014 R ENN Energy Holdings		76,700	53,800	23,900	106,600	1,525,949.09	0.44
KYG8087W1015 R Shenzhou International Group		55,700	47,900	0	103,600	1,337,539.78	0.38
Total						2,863,488.87	0.82

Denmark

DK0060534915 R Novo-Nordisk B		15,200	1,990	7,400	9,790	1,010,221.27	0.29
DK0061539921 R Vestas Wind Systems		32,500	26,300	12,500	46,300	1,101,903.91	0.32
Total						2,112,125.18	0.61

France

FR0000125338 R Capgemini		7,600	0	2,000	5,600	1,010,800.00	0.29
FR0010040865 R Gecina		9,400	2,200	2,200	9,400	1,028,360.00	0.30
FR0000121485 R Kering		0	2,690	90	2,600	1,325,220.00	0.38
FR0000120321 R L'Oreal		3,200	1,190	590	3,800	1,248,490.00	0.36
Total						4,612,870.00	1.32

Germany

DE0007164600 B SAP		8,380	2,620	0	11,000	1,020,690.00	0.29
DE000A2YN900 B TeamViewer		30,600	29,900	60,500	0	0.00	0.00
DE0005810055 R Deutsche Boerse		7,050	1,330	3,390	4,990	779,687.50	0.22
DE000A1ML7J1 R Vonovia		24,200	20,300	8,000	36,500	1,293,925.00	0.37
Total						3,094,302.50	0.89

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Great Britain							
GB0002374006 R Diageo		29,700	0	3,800	25,900	1,119,459.47	0.32
GB00BHJYC057 R Intercontinental Hotels Group		11,600	4,000	4,100	11,500	667,071.17	0.19
GB0033986497 R ITV		793,300	880,800	201,000	1,473,100	1,217,629.74	0.35
GB0007099541 R Prudential		64,100	108,900	83,800	89,200	1,088,439.33	0.31
GB00B24CGK77 R Reckitt Benckiser Group		14,900	7,200	5,530	16,570	1,196,191.35	0.34
GB0007188757 R Rio Tinto		13,250	6,250	5,100	14,400	973,826.53	0.28
GB00B8C3BL03 R Sage Group		149,800	0	149,800	0	0.00	0.00
GB0009223206 R Smith & Nephew		67,500	16,000	5,700	77,800	1,183,121.61	0.34
GB0007908733 R SSE		65,100	7,200	15,400	56,900	1,185,843.15	0.34
GB00B10RZP78 R Unilever		24,200	5,100	600	28,700	1,291,114.04	0.37
GB00B10RZP78 R Unilever		0	2,370	2,370	0	0.00	0.00
Total						9,922,696.39	2.85
Hong Kong							
HK0000069689 R AIA Group		98,800	44,600	0	143,400	1,380,431.58	0.40
HK0823032773 R Link Real Estate Investment Trust		145,000	27,100	40,200	131,900	1,115,131.52	0.32
HK0016000132 R Sun Hung Kai Pties		99,000	26,000	125,000	0	0.00	0.00
Total						2,495,563.10	0.72
Ireland							
IE00BTN1Y115 R Medtronic		41,200	12,500	0	53,700	5,020,822.60	1.44
Total						5,020,822.60	1.44
Japan							
JP3505000004 R DAIWA HOUSE		49,100	9,200	15,000	43,300	975,660.97	0.28
JP3899600005 R Mitsubishi Estate		89,000	14,600	24,400	79,200	1,097,186.71	0.32
JP3695200000 R NGK Insulators		36,100	6,100	4,600	37,600	522,796.63	0.15
JP3756600007 R Nintendo		2,600	1,700	500	3,800	1,583,420.32	0.45
JP3756100008 R Nitori Holdings		3,600	2,500	400	5,700	538,147.81	0.15
Total						4,717,212.44	1.35

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Netherlands							
NL0000009165 R Heineken		12,300	4,400	3,570	13,130	1,231,856.60	0.35
NL0011821202 R ING Group		104,300	35,000	37,600	101,700	1,070,290.80	0.31
Total						2,302,147.40	0.66
Singapore							
SG1L01001701 R DBS Group		62,800	7,800	14,200	56,400	1,188,259.99	0.34
Total						1,188,259.99	0.34
South Africa							
ZAE000043485 R AngloGold Ashanti		57,300	42,600	18,600	81,300	1,335,094.05	0.38
Total						1,335,094.05	0.38
Spain							
ES0171996087 B Grifols A		51,400	31,900	23,800	59,500	1,165,605.00	0.33
Total						1,165,605.00	0.33
Sweden							
SE0007100581 R Assa Abloy B		39,600	7,800	1,250	46,150	1,057,616.82	0.30
SE0017768716 R Boliden		0	26,000	0	26,000	1,016,302.41	0.29
SE0015811559 R Boliden		26,800	19,000	45,800	0	0.00	0.00
SE0017768724 R Boliden /PFD - Redemption Registere		0	26,000	26,000	0	0.00	0.00
Total						2,073,919.23	0.60
Switzerland							
CH0030170408 R Geberit		2,010	550	610	1,950	998,596.53	0.29
Total						998,596.53	0.29
Taiwan							
US8740391003 R Taiwan Semiconductor /ADR		0	16,700	0	16,700	1,485,795.40	0.43
Total						1,485,795.40	0.43
United States of America							
US0082521081 R Affiliated Managers Group		25,700	9,770	14,700	20,770	2,590,941.46	0.74
US00846U1016 R Agilent Technologies		38,700	11,400	13,400	36,700	4,370,490.81	1.25

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US00971T1016 R Akamai Technologies		46,200	15,400	14,250	47,350	4,466,454.95	1.28
US02079K3059 R Alphabet A		2,350	330	550	2,130	4,524,352.71	1.30
US1567821046 R Cerner		70,700	7,400	78,100	0	0.00	0.00
US1713401024 R Church & Dwight		50,600	2,600	11,600	41,600	3,497,638.42	1.00
US1924461023 R Cognizant Technology A		71,800	11,700	19,800	63,700	4,442,318.28	1.28
US1941621039 R Colgate-Palomolive		48,700	0	48,700	0	0.00	0.00
US20030N1019 R Comcast A		87,200	30,300	9,600	107,900	4,460,450.19	1.28
US2538681030 R Digital Realty		10,200	2,580	4,110	8,670	1,129,855.86	0.32
US29476L1070 R Equity Residential		20,600	0	8,050	12,550	900,169.30	0.26
US5184391044 R Estee Lauder A		17,300	4,540	3,150	18,690	4,443,269.13	1.28
US42250P1030 R Healthpeak Properties		46,000	2,200	48,200	0	0.00	0.00
US44107P1049 R Host Hotels		88,900	16,700	35,600	70,000	1,306,352.77	0.38
US45168D1046 R IDEXX Laboratories		0	12,500	0	12,500	4,570,087.48	1.31
US45866F1049 R Intercontinental Exchange		26,400	5,790	6,360	25,830	2,469,059.67	0.71
US46817M1071 R Jackson Financial A		0	1,782	1,782	0	0.00	0.00
US4932671088 R KeyCorp		136,800	136,750	39,250	234,300	4,365,987.24	1.25
US5949181045 R Microsoft		20,500	1,130	4,300	17,330	4,398,549.53	1.26
US6174464486 R Morgan Stanley		33,800	2,600	4,300	32,100	2,581,425.15	0.74
US6516391066 R Newmont		66,200	30,600	39,200	57,600	3,648,564.03	1.05
US70450Y1038 R PayPal Holdings		0	47,450	0	47,450	3,774,647.66	1.08
US7134481081 R PepsiCo		35,750	3,300	13,600	25,450	3,985,657.29	1.14
US74340W1036 R Prologis		12,850	3,580	5,430	11,000	1,309,134.83	0.38
US74838J1016 R Quidel		0	45,100	45,100	0	0.00	0.00
US7782961038 R Ross Stores		40,300	16,700	14,500	42,500	3,373,336.52	0.97
US8552441094 R Starbucks		27,100	34,000	7,900	53,200	3,898,799.72	1.12
US8636671013 R Stryker		19,800	1,600	21,400	0	0.00	0.00
US8725901040 R T-Mobile US		32,900	10,980	11,680	32,200	4,006,849.93	1.15

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US91324P1021 R Unitedhealth Group		13,150	1,100	4,950	9,300	4,313,171.12	1.24
US91347P1057 R Universal Display		0	38,500	6,500	32,000	3,773,439.15	1.08
Total						86,601,003.20	24.87
Total Equities and other investment securities, listed on an official stock exchange						131,989,501.88	37.90

Investment fund units

IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	4,707	0	4,707	6,647,679.12	1.91
IE00BQ1YC623 LGT Dynamic Protection A USD		0	8,145	0	8,145	8,959,650.38	2.57
IE00BYMD2535 LGT Dynamic Protection U A USD		15,980	1,840	12,725	5,095	4,554,992.33	1.31
LI0026564646 LGT Select Bond High Yield (USD) IM		0	5,010	600	4,410	10,061,624.46	2.89
LI0225414825 LGT Select Cat Bond (USD) IM		3,500	0	250	3,250	4,080,893.70	1.17
LI0113203439 LGT Select Equity EMV (USD) IM		4,890	130	825	4,195	11,955,757.84	3.43
IE00BYVTJQ26 LGT Sustainable Bond Global Hdg Sub-Fd B (USD)		14,500	9,880	1,940	22,440	20,128,853.74	5.78
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		10,600	1,420	1,620	10,400	10,583,890.35	3.04
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fund		16,430	2,380	5,650	13,160	13,629,194.81	3.91
LI0113203447 MA Sustainable Portfolio Government Bonds (USD) IM		53,930	14,750	17,740	50,940	61,367,674.07	17.62
LU2300294589 Ut A IS M EM A SP		0	151,000	0	151,000	5,721,618.35	1.64
IE00BMDX0K95 Ut CSIF FTSE EPRA Nareit Dev Green Blue UCITS ETF A USD		0	92,000	0	92,000	10,950,845.43	3.14
IE00B1FZS244 Ut iShs Asia Property Yield UCITS ETF USD		51,950	23,500	75,450	0	0.00	0.00
IE00BKVL7778 Ut iShs Edge MSCI World MinimumVolatility ESG UCITS ETF		698,400	108,200	175,000	631,600	3,573,552.89	1.03
IE00BOM63284 Ut iShs European Property Yield UCITS ETF EUR		27,670	9,790	37,460	0	0.00	0.00
IE00BF553838 Ut iShs J.P. Morgan ESG USD EM Bd UCITS ETF		2,881,380	103,020	2,492,200	492,200	2,287,421.18	0.66
IE00BYX8XC17 Ut iShs MSCI Japan SRI UCITS ETF USD		542,750	0	542,750	0	0.00	0.00
IE00BYVJRP78 Ut iShs Sustainable MSCI EM SRI UCITS ETF		1,252,500	0	1,252,500	0	0.00	0.00
IE00B1FZSF77 Ut iShs US Property Yield UCITS ETF USD		11,800	1,250	13,050	0	0.00	0.00

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund USD		0	14,910	0	14,910	11,837,242.15	3.40
LU1109943388 Ut Xtrackers II EUR High Yield Corporate Bond UCITS ETF 1C		197,000	14,500	211,500	0	0.00	0.00
IE00BG36TC12 Ut Xtrackers MSCI Japan ESG UCITS ETF 1C USD		0	276,000	33,800	242,200	4,238,244.93	1.22
IE00BDR5HM97 Ut Xtrackers USD High Yield Corporate Bond UCITS ETF USD		793,500	28,000	821,500	0	0.00	0.00
Total Investment fund units						190,579,135.73	54.72

Other securities and rights

Other securities and rights, listed on an official stock exchange

EUR

DE000A3MQB30 Rig Vonovia 21		0	18,700	18,700	0	0.00	0.00
Total						0.00	0.00

USD

XS2168937600 JPMorgan Chase Ct/Equity Basket 23		7,950	0	7,950	0	0.00	0.00
JE00B588CD74 WisdomTree Metal Securities LBMA Gold		70,700	2,100	41,470	31,330	5,179,108.62	1.49
JE00BN2CJ301 WTM ETC Core Phys Gold		0	29,400	0	29,400	5,042,861.52	1.45
Total						10,221,970.14	2.94

Total Other securities and rights, listed on an official stock exchange						10,221,970.14	2.94
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Other securities and rights, which are traded on another market open to the public

USD

LU0991119412 SS/Ct/LGT Select Insurance-Linked Securities IM WFM		13,084	0	750	12,334	14,398,639.69	4.13
Total Other securities and rights, which are traded on another market open to the public						14,398,639.69	4.13

Total Securities						347,189,247.44	99.69
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Total Securities						347,189,247.44	99.69
Current account balance						6,199,167.98	1.78
Derivative financial instruments						-4,755,132.85	-1.37
Other assets						117,127.03	0.03
Total assets as of 31.05.2022						348,750,409.60	100.14
Liabilities						-478,908.41	-0.14
Net assets as of 31.05.2022						348,271,501.19	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
AUD	Purchase	784,000.00	EUR	522,011.37	13.07.2022	LGT Bank AG	2,134.09	0.00
CHF	Purchase	896,000.00	EUR	874,663.46	13.07.2022	LGT Bank AG	-1,753.67	0.00
CHF	Purchase	770,000.00	EUR	750,060.39	13.07.2022	LGT Bank AG	96.46	0.00
CHF	Purchase	4,800.00	EUR	4,617.86	13.07.2022	LGT Bank AG	58.44	0.00
CHF	Purchase	1,500,000.00	EUR	1,455,570.18	13.07.2022	LGT Bank AG	5,774.33	0.00
CHF	Purchase	2,400.00	EUR	2,345.44	13.07.2022	LGT Bank AG	-7.29	0.00
CHF	Purchase	4,900.00	EUR	4,773.11	13.07.2022	LGT Bank AG	0.62	0.00
CHF	Purchase	424,000.00	EUR	417,411.58	13.07.2022	LGT Bank AG	-4,338.20	0.00
CHF	Purchase	69,643,000.00	EUR	68,560,835.77	13.07.2022	LGT Bank AG	-712,558.40	-0.20
CHF	Purchase	627,000.00	EUR	603,207.68	13.07.2022	LGT Bank AG	7,634.33	0.00
CHF	Purchase	630,000.00	EUR	618,086.99	13.07.2022	LGT Bank AG	-4,322.29	0.00
CHF	Purchase	368,000.00	EUR	359,633.84	13.07.2022	LGT Bank AG	-1,117.32	0.00
CHF	Purchase	5,600.00	EUR	5,466.65	13.07.2022	LGT Bank AG	-10.96	0.00
GBP	Purchase	1,300,000.00	EUR	1,561,070.27	13.07.2022	LGT Bank AG	-34,967.77	-0.01
JPY	Purchase	64,000,000.00	EUR	473,769.02	13.07.2022	LGT Bank AG	-9,535.43	0.00
JPY	Purchase	42,000,000.00	EUR	311,036.86	13.07.2022	LGT Bank AG	-6,383.57	0.00
USD	Purchase	4,420,000.00	EUR	4,178,906.36	13.07.2022	LGT Bank AG	-61,188.06	-0.02
USD	Purchase	2,800,000.00	EUR	2,652,688.26	13.07.2022	LGT Bank AG	-44,178.93	-0.01
USD	Purchase	380,000.00	EUR	353,856.38	13.07.2022	LGT Bank AG	155.60	0.00
USD	Purchase	4,500,000.00	EUR	4,261,956.92	13.07.2022	LGT Bank AG	-69,709.78	-0.02
USD	Purchase	800,000.00	EUR	744,891.44	13.07.2022	LGT Bank AG	396.94	0.00
USD	Purchase	2,700,000.00	EUR	2,513,147.48	13.07.2022	LGT Bank AG	2,200.80	0.00
USD	Purchase	2,800,000.00	EUR	2,653,495.22	13.07.2022	LGT Bank AG	-44,985.89	-0.01
USD	Purchase	2,700,000.00	EUR	2,544,164.82	13.07.2022	LGT Bank AG	-28,816.54	-0.01
USD	Purchase	1,000,000.00	EUR	934,879.12	13.07.2022	LGT Bank AG	-3,268.64	0.00
USD	Purchase	3,500,000.00	EUR	3,309,464.22	13.07.2022	LGT Bank AG	-48,827.56	-0.01
USD	Purchase	6,600,000.00	EUR	6,034,373.99	13.07.2022	LGT Bank AG	114,255.15	0.03
USD	Purchase	3,100,000.00	EUR	2,847,798.93	13.07.2022	LGT Bank AG	40,193.54	0.01
USD	Purchase	44,059,700.00	EUR	40,272,329.08	13.07.2022	LGT Bank AG	774,148.97	0.22
USD	Purchase	845,000.00	EUR	780,398.60	13.07.2022	LGT Bank AG	6,812.25	0.00
USD	Purchase	66,000.00	EUR	62,618.71	13.07.2022	LGT Bank AG	-1,132.42	0.00
AUD	Sale	784,000.00	EUR	536,943.64	13.07.2022	LGT Bank AG	12,798.18	0.00
CHF	Sale	3,800.00	EUR	3,746.22	13.07.2022	LGT Bank AG	44.15	0.00
CHF	Sale	990,000.00	EUR	975,988.71	13.07.2022	LGT Bank AG	11,501.33	0.00
CHF	Sale	700,000.00	EUR	674,811.32	13.07.2022	LGT Bank AG	-7,149.45	0.00
CHF	Sale	7,800.00	EUR	7,694.69	13.07.2022	LGT Bank AG	95.70	0.00
CHF	Sale	200,000.00	EUR	190,636.51	13.07.2022	LGT Bank AG	-4,209.43	0.00
CHF	Sale	3,045,000.00	EUR	2,997,295.05	13.07.2022	LGT Bank AG	30,765.68	0.01
CHF	Sale	775,000.00	EUR	743,478.73	13.07.2022	LGT Bank AG	-11,549.27	0.00
CHF	Sale	5,100.00	EUR	4,959.52	13.07.2022	LGT Bank AG	-9.05	0.00
CHF	Sale	170,000.00	EUR	166,305.36	13.07.2022	LGT Bank AG	686.31	0.00
CHF	Sale	4,700.00	EUR	4,508.84	13.07.2022	LGT Bank AG	-70.04	0.00
CHF	Sale	3,000.00	EUR	2,942.89	13.07.2022	LGT Bank AG	20.20	0.00
CHF	Sale	890,000.00	EUR	865,484.29	13.07.2022	LGT Bank AG	-1,580.12	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
CHF	Sale	1,250,000.00	EUR	1,233,123.47	13.07.2022	LGT Bank AG	15,336.37	0.00
CHF	Sale	887,000.00	EUR	849,001.25	13.07.2022	LGT Bank AG	-15,140.47	0.00
CHF	Sale	920,000.00	EUR	894,788.44	13.07.2022	LGT Bank AG	-1,502.86	0.00
CHF	Sale	1,820,000.00	EUR	1,768,284.74	13.07.2022	LGT Bank AG	-4,813.27	0.00
CHF	Sale	5,200.00	EUR	4,977.23	13.07.2022	LGT Bank AG	-88.76	0.00
CHF	Sale	620,000.00	EUR	608,197.32	13.07.2022	LGT Bank AG	4,174.92	0.00
CHF	Sale	5,900.00	EUR	5,738.32	13.07.2022	LGT Bank AG	-9.64	0.00
GBP	Sale	780,000.00	EUR	923,880.54	13.07.2022	LGT Bank AG	8,219.04	0.00
GBP	Sale	9,628,000.00	EUR	11,520,301.72	13.07.2022	LGT Bank AG	217,751.82	0.06
HKD	Sale	39,206,000.00	EUR	4,579,097.05	13.07.2022	LGT Bank AG	-82,078.44	-0.02
JPY	Sale	800,980,000.00	EUR	5,931,082.16	13.07.2022	LGT Bank AG	121,053.70	0.03
KRW	Sale	1,160,000,000.00	EUR	867,614.06	13.07.2022	LGT Bank AG	-6,875.13	0.00
SEK	Sale	17,796,000.00	EUR	1,722,472.31	13.07.2022	LGT Bank AG	25,869.77	0.01
SGD	Sale	2,020,000.00	EUR	1,357,047.17	13.07.2022	LGT Bank AG	-15,306.29	0.00
TWD	Sale	97,000,000.00	EUR	3,094,098.88	13.07.2022	LGT Bank AG	-38,076.57	-0.01
USD	Sale	660,000.00	EUR	623,944.14	13.07.2022	LGT Bank AG	9,081.23	0.00
USD	Sale	450,000.00	EUR	425,464.73	13.07.2022	LGT Bank AG	6,240.02	0.00
USD	Sale	280,000.00	EUR	257,230.00	13.07.2022	LGT Bank AG	-3,620.93	0.00
USD	Sale	3,700,000.00	EUR	3,445,135.75	13.07.2022	LGT Bank AG	-1,823.01	0.00
USD	Sale	810,000.00	EUR	767,316.49	13.07.2022	LGT Bank AG	12,712.01	0.00
USD	Sale	4,400,000.00	EUR	4,174,208.70	13.07.2022	LGT Bank AG	75,122.61	0.02
USD	Sale	450,000.00	EUR	423,989.12	13.07.2022	LGT Bank AG	4,764.41	0.00
USD	Sale	2,220,000.00	EUR	2,097,808.92	13.07.2022	LGT Bank AG	29,633.67	0.01
USD	Sale	3,670,000.00	EUR	3,475,553.22	13.07.2022	LGT Bank AG	56,542.78	0.02
USD	Sale	3,220,000.00	EUR	2,997,920.08	13.07.2022	LGT Bank AG	-1,865.65	0.00
USD	Sale	280,000.00	EUR	265,315.33	13.07.2022	LGT Bank AG	4,464.40	0.00
USD	Sale	492,000.00	EUR	449,776.76	13.07.2022	LGT Bank AG	-8,575.59	0.00
USD	Sale	3,500,000.00	EUR	3,219,071.62	13.07.2022	LGT Bank AG	-41,565.04	-0.01
USD	Sale	268,092,000.00	EUR	245,015,015.73	13.07.2022	LGT Bank AG	-4,742,299.74	-1.36
USD	Sale	1,350,000.00	EUR	1,240,011.02	13.07.2022	LGT Bank AG	-17,663.12	-0.01
THB	Sale	68,000,000.00	EUR	1,857,244.99	14.07.2022	LGT Bank AG	10,098.03	0.00
Total Forward exchange transactions							-4,472,136.74	-1.28

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
EURO STOXX 50 JUN 22	-101	10.00	17.06.2022	EUREX	-3,821,840.00	-18,730.00	-0.01
Total					-3,821,840.00	-18,730.00	-0.01

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
Mini S&P 500 JUN 22	69	50.00	17.06.2022	CME	13,306,082.41	-238,546.59	-0.07
MSCI EM Asia JUN 22	37	100.00	20.06.2022	EUREX	2,143,695.68	-25,719.52	-0.01
Total					15,449,778.09	-264,266.11	-0.08
Total open derivative financial instruments at the end of the period under review						-4,755,132.85	-1.37

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
04.06.2021	CHF	EUR	200.00	182.02
04.06.2021	EUR	USD	327.26	400.00
14.07.2021	AUD	EUR	2,484,000.00	1,577,492.41
14.07.2021	CHF	EUR	495,000.00	452,723.34
14.07.2021	CHF	EUR	70,832,000.00	64,268,572.08
14.07.2021	CHF	EUR	650,000.00	597,287.58
14.07.2021	CHF	EUR	383,000.00	349,011.51
14.07.2021	CHF	EUR	800.00	731.82
14.07.2021	CHF	EUR	4,200.00	3,827.28
14.07.2021	CHF	EUR	690,000.00	630,197.42
14.07.2021	CHF	EUR	699,700.00	634,864.47
14.07.2021	CHF	EUR	1,300,000.00	1,192,930.88
14.07.2021	CHF	EUR	370,000.00	338,080.16
14.07.2021	CHF	EUR	682,000.00	622,784.98
14.07.2021	CHF	EUR	10,200.00	9,372.82
14.07.2021	CHF	EUR	2,300.00	2,103.56
14.07.2021	CHF	EUR	2,815,000.00	2,580,201.65
14.07.2021	CHF	EUR	2,300.00	2,101.58
14.07.2021	CHF	EUR	6,300.00	5,753.00
14.07.2021	CHF	EUR	156,000.00	142,647.74
14.07.2021	CHF	EUR	6,600.00	6,027.98
14.07.2021	EUR	AUD	1,594,601.47	2,484,000.00
14.07.2021	EUR	CAD	331,379.74	500,000.00
14.07.2021	EUR	CHF	821,051.77	900,000.00
14.07.2021	EUR	CHF	397,066.91	433,200.00
14.07.2021	EUR	CHF	65,626,031.16	71,598,000.00
14.07.2021	EUR	CHF	3,290.35	3,600.00
14.07.2021	EUR	CHF	584,951.93	640,000.00
14.07.2021	EUR	CHF	684,734.53	750,000.00
14.07.2021	EUR	CHF	1,101,850.47	1,200,000.00
14.07.2021	EUR	CHF	454,284.86	500,000.00
14.07.2021	EUR	CHF	639.56	700.00
14.07.2021	EUR	CHF	2,526,684.42	2,785,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
14.07.2021	EUR	CHF	6,756.05	7,400.00
14.07.2021	EUR	CHF	97,263.92	106,500.00
14.07.2021	EUR	CHF	5,929.82	6,500.00
14.07.2021	EUR	CHF	159,142.87	174,500.00
14.07.2021	EUR	GBP	12,956,119.75	11,258,000.00
14.07.2021	EUR	GBP	871,324.03	750,000.00
14.07.2021	EUR	HKD	4,186,407.58	39,206,000.00
14.07.2021	EUR	JPY	4,651,675.43	606,980,000.00
14.07.2021	EUR	JPY	781,390.50	103,000,000.00
14.07.2021	EUR	NOK	7,402,064.03	75,944,000.00
14.07.2021	EUR	SEK	1,935,042.19	19,596,000.00
14.07.2021	EUR	SGD	1,260,026.41	2,020,000.00
14.07.2021	EUR	USD	420,097.46	500,000.00
14.07.2021	EUR	USD	169,460.71	206,000.00
14.07.2021	EUR	USD	105,348.32	125,000.00
14.07.2021	EUR	USD	1,560,509.58	1,900,000.00
14.07.2021	EUR	USD	167,622.11	200,000.00
14.07.2021	EUR	USD	212,455,436.35	256,251,000.00
14.07.2021	EUR	USD	180,389.97	220,000.00
14.07.2021	EUR	USD	2,730,628.55	3,240,000.00
14.07.2021	EUR	USD	27,579,967.83	32,574,700.00
14.07.2021	EUR	USD	4,950,699.29	6,000,000.00
14.07.2021	EUR	USD	1,883,061.86	2,300,000.00
14.07.2021	EUR	USD	1,231,547.32	1,500,000.00
14.07.2021	GBP	EUR	12,008,000.00	14,014,939.31
14.07.2021	HKD	EUR	39,206,000.00	4,266,871.10
14.07.2021	JPY	EUR	32,000,000.00	240,901.52
14.07.2021	JPY	EUR	601,980,000.00	4,598,075.16
14.07.2021	JPY	EUR	36,000,000.00	276,165.77
14.07.2021	JPY	EUR	40,000,000.00	301,120.42
14.07.2021	NOK	EUR	75,944,000.00	7,548,281.51
14.07.2021	SEK	EUR	17,796,000.00	1,754,998.61
14.07.2021	SEK	EUR	1,800,000.00	177,373.87
14.07.2021	SGD	EUR	2,020,000.00	1,267,649.83
14.07.2021	USD	EUR	30,366,700.00	25,179,267.34
14.07.2021	USD	EUR	258,831,000.00	219,144,018.29
14.07.2021	USD	EUR	230,000.00	187,631.80
14.07.2021	USD	EUR	6,700,000.00	5,605,170.14
14.07.2021	USD	EUR	177,000.00	149,244.92
14.07.2021	USD	EUR	730,000.00	602,364.90
14.07.2021	USD	EUR	1,800,000.00	1,488,718.00
14.07.2021	USD	EUR	1,000,000.00	823,357.67
14.07.2021	USD	EUR	1,250,000.00	1,026,339.99
14.07.2021	USD	EUR	174,000.00	144,356.41
14.07.2021	USD	EUR	310,000.00	260,383.86
14.07.2021	USD	EUR	178,000.00	146,031.51
14.07.2021	USD	EUR	1,900,000.00	1,596,450.84
14.07.2021	USD	EUR	960,000.00	796,885.51
14.07.2021	USD	EUR	410,000.00	335,706.48
06.10.2021	AUD	EUR	2,484,000.00	1,544,776.12
06.10.2021	CHF	EUR	433,200.00	397,328.76

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
06.10.2021	CHF	EUR	1,900.00	1,741.28
06.10.2021	CHF	EUR	3,000.00	2,777.08
06.10.2021	CHF	EUR	5,900.00	5,424.82
06.10.2021	CHF	EUR	443,000.00	410,260.78
06.10.2021	CHF	EUR	1,800.00	1,666.97
06.10.2021	CHF	EUR	440,000.00	407,305.20
06.10.2021	CHF	EUR	1,200,000.00	1,103,353.92
06.10.2021	CHF	EUR	4,600.00	4,295.08
06.10.2021	CHF	EUR	754,000.00	704,020.20
06.10.2021	CHF	EUR	71,598,000.00	65,669,309.10
06.10.2021	CHF	EUR	1,000.00	921.62
06.10.2021	CHF	EUR	3,315,000.00	3,058,118.08
06.10.2021	EUR	AUD	1,575,196.61	2,484,000.00
06.10.2021	EUR	CHF	781,114.63	843,000.00
06.10.2021	EUR	CHF	808,159.55	875,000.00
06.10.2021	EUR	CHF	485,695.57	525,000.00
06.10.2021	EUR	CHF	4,169.65	4,500.00
06.10.2021	EUR	CHF	66,036,900.37	71,584,000.00
06.10.2021	EUR	CHF	3,145.46	3,400.00
06.10.2021	EUR	CHF	400,830.26	434,500.00
06.10.2021	EUR	CHF	2,581,671.14	2,815,000.00
06.10.2021	EUR	CHF	256,548.21	278,000.00
06.10.2021	EUR	CHF	738.27	800.00
06.10.2021	EUR	CHF	466,815.05	500,000.00
06.10.2021	EUR	CHF	831.52	900.00
06.10.2021	EUR	CHF	1,765.28	1,900.00
06.10.2021	EUR	CHF	4,987.50	5,400.00
06.10.2021	EUR	CHF	306,600.84	330,000.00
06.10.2021	EUR	GBP	13,991,277.59	12,008,000.00
06.10.2021	EUR	HKD	4,260,334.87	39,206,000.00
06.10.2021	EUR	JPY	401,798.09	52,000,000.00
06.10.2021	EUR	JPY	4,592,921.95	601,980,000.00
06.10.2021	EUR	JPY	689,025.47	90,000,000.00
06.10.2021	EUR	NOK	7,885,036.13	80,744,000.00
06.10.2021	EUR	SEK	1,753,240.73	17,796,000.00
06.10.2021	EUR	SGD	1,265,107.70	2,020,000.00
06.10.2021	EUR	USD	1,013,023.26	1,200,000.00
06.10.2021	EUR	USD	32,774.95	39,000.00
06.10.2021	EUR	USD	1,628,266.02	1,930,000.00
06.10.2021	EUR	USD	211,130.28	250,000.00
06.10.2021	EUR	USD	206,067.41	242,000.00
06.10.2021	EUR	USD	848,822.22	1,000,000.00
06.10.2021	EUR	USD	218,736,399.28	258,831,000.00
06.10.2021	EUR	USD	1,240,867.62	1,452,000.00
06.10.2021	EUR	USD	651,857.71	765,000.00
06.10.2021	EUR	USD	1,072,415.04	1,270,000.00
06.10.2021	EUR	USD	170,010.35	200,000.00
06.10.2021	EUR	USD	30,032,313.36	35,038,700.00
06.10.2021	GBP	EUR	11,458,000.00	13,269,253.04
06.10.2021	GBP	EUR	200,000.00	233,595.19
06.10.2021	GBP	EUR	350,000.00	411,246.05

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
06.10.2021	HKD	EUR	39,206,000.00	4,315,940.11
06.10.2021	JPY	EUR	57,000,000.00	443,737.85
06.10.2021	JPY	EUR	657,980,000.00	5,065,280.99
06.10.2021	JPY	EUR	29,000,000.00	223,203.71
06.10.2021	NOK	EUR	75,944,000.00	7,392,569.54
06.10.2021	NOK	EUR	4,800,000.00	461,418.58
06.10.2021	SEK	EUR	17,796,000.00	1,743,851.05
06.10.2021	SGD	EUR	2,020,000.00	1,276,058.12
06.10.2021	USD	EUR	492,000.00	419,438.41
06.10.2021	USD	EUR	245,000.00	209,631.59
06.10.2021	USD	EUR	261,523,000.00	224,156,166.97
06.10.2021	USD	EUR	415,000.00	351,100.72
06.10.2021	USD	EUR	350,000.00	295,993.85
06.10.2021	USD	EUR	298,000.00	254,681.05
06.10.2021	USD	EUR	183,000.00	154,542.93
06.10.2021	USD	EUR	452,000.00	384,085.60
06.10.2021	USD	EUR	1,130,000.00	955,610.62
06.10.2021	USD	EUR	3,830,000.00	3,263,710.35
06.10.2021	USD	EUR	330,000.00	277,351.25
06.10.2021	USD	EUR	32,574,700.00	27,531,133.92
06.10.2021	USD	EUR	395,000.00	333,263.02
19.01.2022	AUD	EUR	2,484,000.00	1,581,661.89
19.01.2022	CHF	EUR	200,000.00	190,916.94
19.01.2022	CHF	EUR	1,840,000.00	1,768,166.47
19.01.2022	CHF	EUR	11,200.00	10,762.75
19.01.2022	CHF	EUR	794,000.00	760,607.07
19.01.2022	CHF	EUR	3,000.00	2,898.20
19.01.2022	CHF	EUR	4,300.00	4,119.16
19.01.2022	CHF	EUR	2,700.00	2,560.30
19.01.2022	CHF	EUR	424,000.00	402,062.28
19.01.2022	CHF	EUR	71,584,000.00	66,078,229.74
19.01.2022	CHF	EUR	430,000.00	401,144.85
19.01.2022	CHF	EUR	3,775,000.00	3,613,131.70
19.01.2022	CHF	EUR	940,000.00	880,964.79
19.01.2022	CHF	EUR	6,400.00	5,998.06
19.01.2022	CHF	EUR	440,000.00	425,069.03
19.01.2022	CHF	EUR	434,500.00	401,081.12
19.01.2022	CHF	EUR	150,000.00	143,027.00
19.01.2022	CHF	EUR	380,000.00	361,602.39
19.01.2022	EUR	AUD	1,541,725.27	2,484,000.00
19.01.2022	EUR	CHF	1,216,458.78	1,270,000.00
19.01.2022	EUR	CHF	2,880.77	3,000.00
19.01.2022	EUR	CHF	751,846.03	806,000.00
19.01.2022	EUR	CHF	1,095,833.53	1,140,000.00
19.01.2022	EUR	CHF	421,707.50	440,600.00
19.01.2022	EUR	CHF	2,883.13	3,000.00
19.01.2022	EUR	CHF	4,011.09	4,300.00
19.01.2022	EUR	CHF	3,782.12	4,100.00
19.01.2022	EUR	CHF	240,260.56	250,000.00
19.01.2022	EUR	CHF	206,234.27	220,000.00
19.01.2022	EUR	CHF	6,800.68	7,100.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
19.01.2022	EUR	CHF	761,200.11	800,000.00
19.01.2022	EUR	CHF	638,347.53	692,000.00
19.01.2022	EUR	CHF	68,169,027.57	71,223,000.00
19.01.2022	EUR	CHF	422,287.57	440,000.00
19.01.2022	EUR	CHF	124,899.06	131,000.00
19.01.2022	EUR	CHF	384,103.12	400,000.00
19.01.2022	EUR	CHF	3,059,760.87	3,315,000.00
19.01.2022	EUR	CHF	251,349.14	270,000.00
19.01.2022	EUR	GBP	898,247.70	750,000.00
19.01.2022	EUR	GBP	13,239,691.81	11,458,000.00
19.01.2022	EUR	HKD	4,306,052.88	39,206,000.00
19.01.2022	EUR	JPY	567,748.95	73,000,000.00
19.01.2022	EUR	JPY	5,058,279.61	657,980,000.00
19.01.2022	EUR	SEK	1,741,634.12	17,796,000.00
19.01.2022	EUR	SGD	1,272,480.22	2,020,000.00
19.01.2022	EUR	USD	223,580,877.86	261,523,000.00
19.01.2022	EUR	USD	327,759.65	370,000.00
19.01.2022	EUR	USD	336,754.72	392,000.00
19.01.2022	EUR	USD	3,212,244.40	3,630,000.00
19.01.2022	EUR	USD	3,793,004.29	4,300,000.00
19.01.2022	EUR	USD	2,360,444.11	2,750,000.00
19.01.2022	EUR	USD	312,867.40	355,000.00
19.01.2022	EUR	USD	36,540,212.84	41,889,700.00
19.01.2022	EUR	USD	89,992.64	102,000.00
19.01.2022	EUR	USD	886,366.88	1,000,000.00
19.01.2022	EUR	USD	2,626,323.03	2,960,000.00
19.01.2022	EUR	USD	2,877,903.03	3,350,000.00
19.01.2022	EUR	USD	3,530,696.32	4,000,000.00
19.01.2022	EUR	USD	2,159,282.50	2,500,000.00
19.01.2022	GBP	EUR	200,000.00	237,438.89
19.01.2022	GBP	EUR	550,000.00	645,108.32
19.01.2022	GBP	EUR	150,000.00	176,534.56
19.01.2022	GBP	EUR	350,000.00	411,168.75
19.01.2022	GBP	EUR	350,000.00	411,058.65
19.01.2022	GBP	EUR	10,608,000.00	12,707,235.27
19.01.2022	HKD	EUR	39,206,000.00	4,389,877.95
19.01.2022	JPY	EUR	525,980,000.00	4,012,051.87
19.01.2022	JPY	EUR	55,000,000.00	421,543.16
19.01.2022	JPY	EUR	61,000,000.00	477,150.54
19.01.2022	JPY	EUR	89,000,000.00	679,207.28
19.01.2022	SEK	EUR	17,796,000.00	1,738,399.92
19.01.2022	SGD	EUR	2,020,000.00	1,309,392.62
19.01.2022	USD	EUR	2,790,000.00	2,401,497.71
19.01.2022	USD	EUR	620,000.00	549,597.15
19.01.2022	USD	EUR	1,220,000.00	1,077,944.20
19.01.2022	USD	EUR	439,000.00	379,204.07
19.01.2022	USD	EUR	35,038,700.00	29,957,900.06
19.01.2022	USD	EUR	257,000.00	226,708.56
19.01.2022	USD	EUR	360,000.00	318,999.33
19.01.2022	USD	EUR	427,000.00	369,317.07
19.01.2022	USD	EUR	2,760,000.00	2,449,090.42

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
19.01.2022	USD	EUR	590,000.00	506,899.85
19.01.2022	USD	EUR	1,000,000.00	866,785.47
19.01.2022	USD	EUR	1,165,000.00	1,032,157.24
19.01.2022	USD	EUR	2,860,000.00	2,457,154.44
19.01.2022	USD	EUR	232,000.00	205,319.00
19.01.2022	USD	EUR	3,860,000.00	3,407,428.72
19.01.2022	USD	EUR	290,000.00	255,093.29
19.01.2022	USD	EUR	271,933,000.00	237,206,036.29
19.01.2022	USD	EUR	3,280,000.00	2,890,850.99
12.04.2022	EUR	THB	1,791,195.92	68,000,000.00
12.04.2022	THB	EUR	68,000,000.00	1,864,546.20
13.04.2022	AUD	EUR	1,700,000.00	1,146,784.35
13.04.2022	AUD	EUR	784,000.00	538,350.61
13.04.2022	CHF	EUR	900,000.00	866,379.29
13.04.2022	CHF	EUR	375,000.00	368,359.58
13.04.2022	CHF	EUR	71,223,000.00	68,207,152.54
13.04.2022	CHF	EUR	7,100.00	6,703.22
13.04.2022	CHF	EUR	3,200.00	3,143.34
13.04.2022	CHF	EUR	1,520,000.00	1,479,396.48
13.04.2022	CHF	EUR	900.00	866.78
13.04.2022	CHF	EUR	940,000.00	906,196.16
13.04.2022	CHF	EUR	6,400.00	6,169.85
13.04.2022	CHF	EUR	1,136,000.00	1,072,515.65
13.04.2022	CHF	EUR	3,045,000.00	2,995,867.77
13.04.2022	CHF	EUR	758,000.00	729,749.92
13.04.2022	CHF	EUR	5,200.00	5,006.20
13.04.2022	CHF	EUR	10,300.00	10,024.86
13.04.2022	CHF	EUR	440,600.00	421,943.35
13.04.2022	CHF	EUR	730,000.00	704,454.37
13.04.2022	CHF	EUR	4,200.00	4,043.10
13.04.2022	EUR	AUD	1,579,000.56	2,484,000.00
13.04.2022	EUR	CHF	7,229.22	7,400.00
13.04.2022	EUR	CHF	4,824.41	5,000.00
13.04.2022	EUR	CHF	3,193.73	3,300.00
13.04.2022	EUR	CHF	8,614.67	9,100.00
13.04.2022	EUR	CHF	4,815.85	5,000.00
13.04.2022	EUR	CHF	3,614,681.64	3,775,000.00
13.04.2022	EUR	CHF	483,458.94	500,000.00
13.04.2022	EUR	CHF	240,751.07	250,000.00
13.04.2022	EUR	CHF	537,542.98	550,000.00
13.04.2022	EUR	CHF	860,111.07	893,000.00
13.04.2022	EUR	CHF	1,196,452.71	1,240,000.00
13.04.2022	EUR	CHF	14,954.16	15,400.00
13.04.2022	EUR	CHF	2,002.92	2,100.00
13.04.2022	EUR	CHF	3,094.14	3,200.00
13.04.2022	EUR	CHF	68,519,283.75	69,643,000.00
13.04.2022	EUR	CHF	1,117,066.70	1,180,000.00
13.04.2022	EUR	CHF	957.64	1,000.00
13.04.2022	EUR	CHF	3,322.99	3,400.00
13.04.2022	EUR	CHF	417,158.60	424,000.00
13.04.2022	EUR	CHF	691,975.22	715,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.04.2022	EUR	CHF	191,598.96	200,000.00
13.04.2022	EUR	CHF	476,886.73	500,000.00
13.04.2022	EUR	CHF	1,152,767.03	1,180,000.00
13.04.2022	EUR	GBP	12,676,379.49	10,608,000.00
13.04.2022	EUR	HKD	4,381,618.08	39,206,000.00
13.04.2022	EUR	JPY	1,115,894.54	140,000,000.00
13.04.2022	EUR	JPY	4,007,517.90	525,980,000.00
13.04.2022	EUR	JPY	495,068.72	65,000,000.00
13.04.2022	EUR	JPY	818,287.21	109,000,000.00
13.04.2022	EUR	KRW	1,038,311.82	1,420,000,000.00
13.04.2022	EUR	SEK	1,736,515.32	17,796,000.00
13.04.2022	EUR	SGD	1,306,582.46	2,020,000.00
13.04.2022	EUR	TWD	3,797,185.62	119,000,000.00
13.04.2022	EUR	USD	1,354,218.39	1,500,000.00
13.04.2022	EUR	USD	250,640.92	280,000.00
13.04.2022	EUR	USD	2,447,769.58	2,700,000.00
13.04.2022	EUR	USD	3,282,385.91	3,650,000.00
13.04.2022	EUR	USD	342,130.81	382,000.00
13.04.2022	EUR	USD	4,392,343.66	4,950,000.00
13.04.2022	EUR	USD	741,749.17	820,000.00
13.04.2022	EUR	USD	272,421.86	310,000.00
13.04.2022	EUR	USD	297,928.05	330,000.00
13.04.2022	EUR	USD	236,737,063.96	271,933,000.00
13.04.2022	EUR	USD	537,690.34	615,000.00
13.04.2022	EUR	USD	236,855.65	260,000.00
13.04.2022	EUR	USD	40,436,582.23	44,059,700.00
13.04.2022	GBP	EUR	720,000.00	870,868.36
13.04.2022	GBP	EUR	9,628,000.00	11,569,334.29
13.04.2022	GBP	EUR	260,000.00	310,184.06
13.04.2022	HKD	EUR	39,206,000.00	4,591,404.15
13.04.2022	JPY	EUR	800,980,000.00	5,938,023.57
13.04.2022	JPY	EUR	39,000,000.00	288,606.93
13.04.2022	KRW	EUR	1,420,000,000.00	1,067,669.17
13.04.2022	SEK	EUR	17,796,000.00	1,724,986.91
13.04.2022	SGD	EUR	2,020,000.00	1,362,563.24
13.04.2022	TWD	EUR	119,000,000.00	3,791,016.25
13.04.2022	USD	EUR	1,000,000.00	899,143.12
13.04.2022	USD	EUR	507,000.00	464,372.89
13.04.2022	USD	EUR	41,889,700.00	36,472,733.19
13.04.2022	USD	EUR	340,000.00	301,723.64
13.04.2022	USD	EUR	340,000.00	296,712.86
13.04.2022	USD	EUR	1,000,000.00	881,190.03
13.04.2022	USD	EUR	2,000,000.00	1,821,286.28
13.04.2022	USD	EUR	3,460,000.00	3,099,280.90
13.04.2022	USD	EUR	4,580,000.00	4,030,710.85
13.04.2022	USD	EUR	2,500,000.00	2,261,532.69
13.04.2022	USD	EUR	2,010,000.00	1,768,835.24
13.04.2022	USD	EUR	2,100,000.00	1,845,603.82
13.04.2022	USD	EUR	1,000.00	881.08
13.04.2022	USD	EUR	1,013,000.00	882,228.96
13.04.2022	USD	EUR	268,092,000.00	246,046,255.51

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.04.2022	USD	EUR	957,000.00	867,637.66

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
DAX DEC 21	17.12.2021	10	10
EURO STOXX 50 DEC 21	17.12.2021	118	118
EURO STOXX 50 JUN 21	18.06.2021	0	22
EURO STOXX 50 JUN 22	17.06.2022	42	42
EURO STOXX 50 MAR 22	18.03.2022	155	155
EURO STOXX 50 SEP 21	17.09.2021	35	35
Mini S&P 500 DEC 21	17.12.2021	78	78
Mini S&P 500 JUN 21	18.06.2021	0	67
Mini S&P 500 MAR 22	18.03.2022	102	102
Mini S&P 500 SEP 21	17.09.2021	83	83
MSCI EM Asia DEC 21	20.12.2021	85	85
MSCI EM Asia JUN 21	21.06.2021	0	127
MSCI EM Asia MAR 22	21.03.2022	24	24
MSCI EM Asia SEP 21	20.09.2021	151	151
TOPIX DEC 21	10.12.2021	21	21
TOPIX MAR 22	11.03.2022	16	16
TOPIX SEP 21	10.09.2021	0	16

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4230 P 17 Mar 22	18.03.2022	20	20

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 Strategy 5 Years UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	31.05.2022	31.05.2021	31.05.2020
Net asset value (EUR) B	49,975,620	51,460,546	41,531,206
Units outstanding at the end of the period (EUR) B	26,153	24,700	23,751
Net asset value per unit at the end of the period (EUR) B	1,910.90	2,083.43	1,748.61
Net asset value per unit at the beginning of the period (EUR) B	2,083.43	1,748.61	1,708.97
Percent change in asset value vs previous year (EUR) B	-8.28%	19.15%	2.32%
Net asset value (CHF) B	21,123,108	23,789,478	17,923,225
Units outstanding at the end of the period (CHF) B	19,519	19,793	17,850
Net asset value per unit at the end of the period (CHF) B	1,082.15	1,201.91	1,004.12
Net asset value per unit at the beginning of the period (CHF) B	1,201.91	1,004.12	997.02
Percent change in asset value vs previous year (CHF) B	-9.96%	19.70%	0.71%
Net asset value (USD) B	9,430,266	8,452,583	6,104,125
Units outstanding at the end of the period (USD) B	7,895	6,342	5,638
Net asset value per unit at the end of the period (USD) B	1,194.44	1,332.81	1,082.70
Net asset value per unit at the beginning of the period (USD) B	1,332.81	1,082.70	1,035.37
Percent change in asset value vs previous year (USD) B	-10.38%	23.10%	4.57%
Net asset value (EUR) I1	27,738,156	30,178,123	25,026,300
Units outstanding at the end of the period (EUR) I1	18,060	18,196	18,150
Net asset value per unit at the end of the period (EUR) I1	1,535.86	1,658.52	1,378.84
Net asset value per unit at the beginning of the period (EUR) I1	1,658.52	1,378.84	1,334.81
Percent change in asset value vs previous year (EUR) I1	-7.40%	20.28%	3.30%
Net asset value (EUR) IM	1,332,829	1,298,229	984,606
Units outstanding at the end of the period (EUR) IM	896	814	748
Net asset value per unit at the end of the period (EUR) IM	1,487.63	1,594.74	1,316.20
Net asset value per unit at the beginning of the period (EUR) IM	1,594.74	1,316.20	1,264.89
Percent change in asset value vs previous year (EUR) IM	-6.72%	21.16%	4.06%

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:	31.12.2021	31.12.2020	31.12.2019
Percent change in asset value vs previous year (EUR) B	8.97%	6.02%	14.85%
Percent change in asset value vs previous year (CHF) B	7.54%	5.63%	13.44%
Percent change in asset value vs previous year (USD) B	7.69%	9.97%	16.54%
Percent change in asset value vs previous year (EUR) I1	10.02%	7.04%	15.94%
Percent change in asset value vs previous year (EUR) IM	10.82%	7.82%	16.79%

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

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

Statement of net assets as of 31.05.2022

	31.05.2022
Assets	EUR
Bank balance	
Current account balance	1,433,766.36
Transferable securities	
Equities and other investment securities	57,587,359.13
Investment fund units	43,465,665.95
Other transferable securities and book-entry securities	7,606,822.37
Derivative financial instruments	-1,340,964.08
Other assets	51,567.42
Total assets	108,804,217.15
Liabilities	-380,940.60
Net assets	108,423,276.55

Statement of income for the period from 01.06.2021 to 31.05.2022

	31.05.2022
Earnings	EUR
Earnings from cash in banks	4,368.87
Earnings from transferable securities	
Equities and other investment securities incl. earnings from bonus shares	879,109.03
Units of other investment undertakings	150,688.08
Other earnings	4,114.90
Buying into current earnings with the issue of units	-69,428.67
Total earnings	968,852.21
Expenses	31.05.2022
	EUR
Interest payable	8,563.42
Remunerations as specified by internal regulations	1,709,976.77
Other expenses	54,722.21
Adjustment of current earnings with the redemption of units	-65,752.63
Total expenses	1,707,509.77
Net earnings	-738,657.56
Capital gains and capital losses realized	2,337,518.63
Profit or loss realized	1,598,861.07
Capital gains and capital losses not realized	-8,992,755.21
Net profit / loss	-7,393,894.14

Distribution of profit

31.05.2022

EUR

Net earnings of the period	-738,657.56
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	-738,657.56
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-738,657.56
Balance carried forward into new year	0.00

Change in net assets

31.05.2022

EUR

Net assets at the beginning of the period under review	111,489,685.13
Distributions	0.00
Balance from unit movements	4,327,485.56
Net profit / loss	-7,393,894.14
Net assets at the end of the period under review	108,423,276.55

Changes in the number of units outstanding

31.05.2022

Number

LGT Sustainable Strategy 5 Years (EUR) B	
Number of units outstanding at the beginning of the period	24,699.942
Number of units issued	6,242.642
Number of units redeemed	-4,789.615
Number of units outstanding at the end of the period	26,152.969

31.05.2022

Number

LGT Sustainable Strategy 5 Years (CHF) B	
Number of units outstanding at the beginning of the period	19,793.094
Number of units issued	1,358.016
Number of units redeemed	-1,631.616
Number of units outstanding at the end of the period	19,519.494

31.05.2022

Number

LGT Sustainable Strategy 5 Years (USD) B	
Number of units outstanding at the beginning of the period	6,341.913
Number of units issued	2,348.555
Number of units redeemed	-795.328
Number of units outstanding at the end of the period	7,895.140

31.05.2022
Number

LGT Sustainable Strategy 5 Years (EUR) I1	
Number of units outstanding at the beginning of the period	18,195.775
Number of units issued	1,832.265
Number of units redeemed	-1,967.743
Number of units outstanding at the end of the period	18,060.297

31.05.2022
Number

LGT Sustainable Strategy 5 Years (EUR) IM	
Number of units outstanding at the beginning of the period	814.067
Number of units issued	94.034
Number of units redeemed	-12.160
Number of units outstanding at the end of the period	895.941

Inventory of fund assets

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Equities and other investment securities							
<i>Equities and other investment securities, listed on an official stock exchange</i>							
Australia							
AU000000MGR9 R Mirvac Group		273,900	25,000	298,900	0	0.00	0.00
Total						0.00	0.00
Cayman Islands							
KYG3066L1014 R ENN Energy Holdings		32,100	23,600	10,700	45,000	644,162.37	0.59
KYG8087W1015 R Shenzhou International Group		23,200	20,800	0	44,000	568,067.09	0.52
Total						1,212,229.46	1.12
Denmark							
DK0060534915 R Novo-Nordisk B		7,000	710	3,270	4,440	458,159.59	0.42
DK0061539921 R Vestas Wind Systems		15,000	11,100	5,200	20,900	497,403.71	0.46
Total						955,563.30	0.88
France							
FR0000125338 R Capgemini		3,550	0	1,050	2,500	451,250.00	0.42
FR0010040865 R Gecina		3,620	850	700	3,770	412,438.00	0.38
FR0000121485 R Kering		0	1,240	70	1,170	596,349.00	0.55
FR0000120321 R L'Oreal		1,480	480	250	1,710	561,820.50	0.52
Total						2,021,857.50	1.86
Germany							
DE0007164600 B SAP		3,880	1,120	0	5,000	463,950.00	0.43
DE000A2YN900 B TeamViewer		14,300	13,800	28,100	0	0.00	0.00
DE0005810055 R Deutsche Boerse		3,300	550	1,640	2,210	345,312.50	0.32
DE000A1ML7J1 R Vonovia		9,200	8,060	2,600	14,660	519,697.00	0.48
Total						1,328,959.50	1.23

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Great Britain							
GB0002374006	R Diageo	14,000	0	2,250	11,750	507,862.89	0.47
GB00BHJYC057	R Intercontinental Hotels Group	5,400	1,850	2,150	5,100	295,831.56	0.27
GB0033986497	R ITV	370,500	398,200	105,000	663,700	548,598.78	0.51
GB0007099541	R Prudential	29,500	49,500	38,900	40,100	489,309.61	0.45
GB00B24CGK77	R Reckitt Benckiser Group	6,950	3,650	3,130	7,470	539,260.68	0.50
GB0007188757	R Rio Tinto	6,150	2,650	2,380	6,420	434,164.33	0.40
GB00B8C3BL03	R Sage Group	69,900	0	69,900	0	0.00	0.00
GB0009223206	R Smith & Nephew	31,200	6,000	2,200	35,000	532,252.65	0.49
GB0007908733	R SSE	30,300	2,700	7,350	25,650	534,567.26	0.49
GB00B10RZP78	R Unilever	11,200	1,900	160	12,940	582,125.98	0.54
GB00B10RZP78	R Unilever	0	950	950	0	0.00	0.00
Total						4,463,973.74	4.12
Hong Kong							
HK0000069689	R AIA Group	41,000	19,600	0	60,600	583,362.30	0.54
HK0823032773	R Link Real Estate Investment Trust	55,000	11,600	14,600	52,000	439,627.29	0.41
HK0016000132	R Sun Hung Kai Pties	35,500	12,000	47,500	0	0.00	0.00
Total						1,022,989.59	0.94
Ireland							
IE00BTN1Y115	R Medtronic	18,800	4,750	0	23,550	2,201,869.13	2.03
Total						2,201,869.13	2.03
Japan							
JP3505000004	R DAIWA HOUSE	18,700	3,200	5,000	16,900	380,800.70	0.35
JP3899600005	R Mitsubishi Estate	33,900	6,300	7,700	32,500	450,234.45	0.42
JP3695200000	R NGK Insulators	14,900	2,500	1,900	15,500	215,514.57	0.20
JP3756600007	R Nintendo	1,100	700	200	1,600	666,703.29	0.61
JP3756100008	R Nitori Holdings	1,500	1,000	200	2,300	217,147.36	0.20
Total						1,930,400.37	1.78

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Netherlands							
NL0000009165 R Heineken		5,750	1,800	1,630	5,920	555,414.40	0.51
NL0011821202 R ING Group		48,200	15,200	18,100	45,300	476,737.20	0.44
Total						1,032,151.60	0.95
Singapore							
SG1L01001701 R DBS Group		25,200	5,200	5,600	24,800	522,497.30	0.48
Total						522,497.30	0.48
South Africa							
ZAE000043485 R AngloGold Ashanti		23,600	16,400	8,600	31,400	515,645.18	0.48
Total						515,645.18	0.48
Spain							
ES0171996087 B Grifols A		23,700	15,000	11,800	26,900	526,971.00	0.49
Total						526,971.00	0.49
Sweden							
SE0007100581 R Assa Abloy B		18,600	8,700	6,500	20,800	476,672.37	0.44
SE0017768716 R Boliden		0	11,700	0	11,700	457,336.08	0.42
SE0015811559 R Boliden		12,500	8,900	21,400	0	0.00	0.00
SE0017768724 R Boliden /PFD - Redemption Registere		0	11,700	11,700	0	0.00	0.00
Total						934,008.45	0.86
Switzerland							
CH0030170408 R Geberit		930	270	310	890	455,769.70	0.42
Total						455,769.70	0.42
Taiwan							
US8740391003 R Taiwan Semiconductor /ADR		0	7,650	0	7,650	680,618.85	0.63
Total						680,618.85	0.63
United States of America							
US0082521081 R Affiliated Managers Group		11,650	3,850	6,550	8,950	1,116,462.50	1.03
US00846U1016 R Agilent Technologies		17,600	4,160	5,860	15,900	1,893,482.40	1.75

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US00971T1016 R Akamai Technologies		20,800	6,700	6,700	20,800	1,962,033.01	1.81
US02079K3059 R Alphabet A		1,060	150	280	930	1,975,421.61	1.82
US1567821046 R Cerner		31,750	2,650	34,400	0	0.00	0.00
US1713401024 R Church & Dwight		23,200	1,000	6,100	18,100	1,521,809.02	1.40
US1924461023 R Cognizant Technology A		32,300	6,300	10,900	27,700	1,931,745.94	1.78
US1941621039 R Colgate-Palomolive		21,200	0	21,200	0	0.00	0.00
US20030N1019 R Comcast A		39,600	11,300	4,400	46,500	1,922,251.47	1.77
US2538681030 R Digital Realty		4,030	970	1,620	3,380	440,474.37	0.41
US29476L1070 R Equity Residential		7,800	0	2,850	4,950	355,046.85	0.33
US5184391044 R Estee Lauder A		7,900	2,090	1,730	8,260	1,963,691.97	1.81
US42250P1030 R Healthpeak Properties		17,400	1,500	18,900	0	0.00	0.00
US44107P1049 R Host Hotels		33,900	7,000	12,750	28,150	525,340.44	0.48
US45168D1046 R IDEXX Laboratories		0	5,440	0	5,440	1,988,902.07	1.83
US45866F1049 R Intercontinental Exchange		11,850	2,670	3,190	11,330	1,083,021.53	1.00
US46817M1071 R Jackson Financial A		0	832	832	0	0.00	0.00
US4932671088 R KeyCorp		61,300	63,450	21,550	103,200	1,923,046.88	1.77
US5949181045 R Microsoft		9,300	510	2,020	7,790	1,977,189.89	1.82
US6174464486 R Morgan Stanley		15,300	700	1,900	14,100	1,133,897.03	1.05
US6516391066 R Newmont		29,800	14,300	19,050	25,050	1,586,745.30	1.46
US70450Y1038 R PayPal Holdings		0	20,800	0	20,800	1,654,640.07	1.53
US7134481081 R PepsiCo		16,100	1,450	6,270	11,280	1,766,531.01	1.63
US74340W1036 R Prologis		4,900	1,520	1,970	4,450	529,604.54	0.49
US74838J1016 R Quidel		0	20,750	20,750	0	0.00	0.00
US7782961038 R Ross Stores		18,500	6,380	6,170	18,710	1,485,061.79	1.37
US8552441094 R Starbucks		12,300	14,400	3,250	23,450	1,718,549.88	1.59
US8636671013 R Stryker		9,000	700	9,700	0	0.00	0.00
US8725901040 R T-Mobile US		14,800	4,110	4,810	14,100	1,754,552.30	1.62

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US91324P1021 R Unitedhealth Group		5,950	330	2,170	4,110	1,906,143.37	1.76
US91347P1057 R Universal Display		0	16,780	2,650	14,130	1,666,209.22	1.54
Total						37,781,854.46	34.84
Total Equities and other investment securities, listed on an official stock exchange						57,587,359.13	53.11

Investment fund units

IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		0	1,435	0	1,435	2,027,049.25	1.87
IE00BQ1YC623 LGT Dynamic Protection A USD		0	2,575	0	2,575	2,832,547.55	2.61
IE00BYMD2535 LGT Dynamic Protection U A USD		5,050	415	3,997	1,468	1,312,409.96	1.21
LI0026564646 LGT Select Bond High Yield (USD) IM		0	1,655	285	1,370	3,125,720.07	2.88
LI0225414825 LGT Select Cat Bond (USD) IM		1,110	0	100	1,010	1,268,216.20	1.17
LI0113203439 LGT Select Equity EMV (USD) IM		1,970	65	360	1,675	4,773,753.13	4.40
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		3,400	320	520	3,200	3,256,581.65	3.00
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fund		5,510	820	1,990	4,340	4,494,734.46	4.15
LI0113203447 MA Sustainable Portfolio Government Bonds (USD) IM		2,370	2,840	490	4,720	5,686,207.73	5.24
LU2300294589 Ut A IS M EM A SP		0	81,000	0	81,000	3,069,212.49	2.83
IE00BMDX0K95 Ut CSIF FTSE EPRA Nareit Dev Green Blue UCITS ETF A USD		0	30,800	1,450	29,350	3,493,557.76	3.22
IE00B1FZS244 Ut iShs Asia Property Yield UCITS ETF USD		18,830	6,270	25,100	0	0.00	0.00
IE00BKVL7778 Ut iShs Edge MSCI World MinimumVolatility ESG UCITS ETF		326,500	42,200	74,800	293,900	1,662,867.63	1.53
IE00B0M63284 Ut iShs European Property Yield UCITS ETF EUR		10,550	2,350	12,900	0	0.00	0.00
IE00BF553838 Ut iShs J.P. Morgan ESG USD EM Bd UCITS ETF		968,300	54,000	834,500	187,800	872,770.62	0.80
IE00BYX8XC17 Ut iShs MSCI Japan SRI UCITS ETF USD		234,000	0	234,000	0	0.00	0.00
IE00BYVJRP78 Ut iShs Sustainable MSCI EM SRI UCITS ETF		533,700	30,100	563,800	0	0.00	0.00
IE00B1FZSF77 Ut iShs US Property Yield UCITS ETF USD		5,250	0	5,250	0	0.00	0.00
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund USD		0	4,740	0	4,740	3,763,147.40	3.47
LU1109943388 Ut Xtrackers II EUR High Yield Corporate Bond UCITS ETF 1C		61,990	4,010	66,000	0	0.00	0.00

ISIN/Description ¹	Term	31.05.2021 Quantity/ Nominal	Purchase ²	Sale ³	31.05.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
IE00BG36TC12							
Ut Xtrackers MSCI Japan ESG UCITS ETF 1C USD		0	112,900	8,500	104,400	1,826,890.05	1.68
IE00BDR5HM97							
Ut Xtrackers USD High Yield Corporate Bond UCITS ETF USD		253,400	12,500	265,900	0	0.00	0.00
Total Investment fund units						43,465,665.95	40.09

Other securities and rights

Other securities and rights, listed on an official stock exchange

EUR

DE000A3MQB30							
Rig Vonovia 21		0	7,550	7,550	0	0.00	0.00
Total						0.00	0.00

USD

XS2168937600							
JPMorgan Chase Ct/Equity Basket 23		2,530	0	2,530	0	0.00	0.00
IE00B588CD74							
WisdomTree Metal Securities LBMA Gold		22,400	1,050	13,700	9,750	1,611,755.79	1.49
IE00BN2CJ301							
WTM ETC Core Phys Gold		0	9,060	0	9,060	1,554,024.67	1.43
Total						3,165,780.46	2.92

Total Other securities and rights, listed on an official stock exchange						3,165,780.46	2.92
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Other securities and rights, which are traded on another market open to the public

USD

LU0991119412							
SS/Ct/LGT Select Insurance-Linked Securities IM WFM		4,084	0	280	3,804	4,441,041.91	4.10
Total Other securities and rights, which are traded on another market open to the public						4,441,041.91	4.10

Total Securities						108,659,847.45	100.22
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Total Securities						108,659,847.45	100.22
Current account balance						1,433,766.36	1.32
Derivative financial instruments						-1,340,964.08	-1.24
Other assets						51,567.42	0.05
Total assets as of 31.05.2022						108,804,217.15	100.35
Liabilities						-380,940.60	-0.35
Net assets as of 31.05.2022						108,423,276.55	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
AUD	Purchase	535,000.00	EUR	356,219.49	13.07.2022	LGT Bank AG	1,456.30	0.00
CHF	Purchase	17,631,500.00	EUR	17,357,528.77	13.07.2022	LGT Bank AG	-180,398.23	-0.17
CHF	Purchase	265,000.00	EUR	258,137.67	13.07.2022	LGT Bank AG	33.19	0.00
CHF	Purchase	92,000.00	EUR	89,908.46	13.07.2022	LGT Bank AG	-279.33	0.00
CHF	Purchase	170,000.00	EUR	163,549.13	13.07.2022	LGT Bank AG	2,069.92	0.00
CHF	Purchase	202,000.00	EUR	194,334.85	13.07.2022	LGT Bank AG	2,459.54	0.00
CHF	Purchase	55,000.00	EUR	53,025.69	13.07.2022	LGT Bank AG	556.94	0.00
CHF	Purchase	304,000.00	EUR	296,760.82	13.07.2022	LGT Bank AG	-595.00	0.00
GBP	Purchase	750,000.00	EUR	900,740.77	13.07.2022	LGT Bank AG	-20,297.02	-0.02
JPY	Purchase	15,000,000.00	EUR	111,084.59	13.07.2022	LGT Bank AG	-2,279.84	0.00
JPY	Purchase	16,000,000.00	EUR	118,442.26	13.07.2022	LGT Bank AG	-2,383.86	0.00
SEK	Purchase	3,500,000.00	EUR	340,994.61	13.07.2022	LGT Bank AG	-7,318.00	-0.01
USD	Purchase	1,400,000.00	EUR	1,319,196.57	13.07.2022	LGT Bank AG	-14,941.90	-0.01
USD	Purchase	1,700,000.00	EUR	1,607,271.68	13.07.2022	LGT Bank AG	-23,533.87	-0.02
USD	Purchase	104,000.00	EUR	96,844.90	13.07.2022	LGT Bank AG	42.59	0.00
USD	Purchase	870,000.00	EUR	824,478.87	13.07.2022	LGT Bank AG	-13,977.76	-0.01
USD	Purchase	3,180,000.00	EUR	2,907,471.10	13.07.2022	LGT Bank AG	55,050.21	0.05
USD	Purchase	1,220,000.00	EUR	1,155,814.17	13.07.2022	LGT Bank AG	-19,249.39	-0.02
USD	Purchase	61,000.00	EUR	55,772.24	13.07.2022	LGT Bank AG	1,056.00	0.00
USD	Purchase	1,440,000.00	EUR	1,361,608.13	13.07.2022	LGT Bank AG	-20,089.05	-0.02
USD	Purchase	7,831,700.00	EUR	7,158,487.23	13.07.2022	LGT Bank AG	137,606.53	0.13
USD	Purchase	930,000.00	EUR	854,339.68	13.07.2022	LGT Bank AG	12,058.06	0.01
USD	Purchase	183,000.00	EUR	170,393.92	13.07.2022	LGT Bank AG	90.80	0.00
USD	Purchase	1,030,000.00	EUR	958,719.23	13.07.2022	LGT Bank AG	839.56	0.00
USD	Purchase	115,000.00	EUR	106,208.09	13.07.2022	LGT Bank AG	927.11	0.00
USD	Purchase	12,000.00	EUR	11,385.22	13.07.2022	LGT Bank AG	-205.89	0.00
AUD	Sale	535,000.00	EUR	366,409.24	13.07.2022	LGT Bank AG	8,733.45	0.01
CHF	Sale	67,000.00	EUR	65,096.20	13.07.2022	LGT Bank AG	-177.19	0.00
CHF	Sale	162,000.00	EUR	159,707.24	13.07.2022	LGT Bank AG	1,882.03	0.00
CHF	Sale	220,000.00	EUR	213,939.94	13.07.2022	LGT Bank AG	-390.59	0.00
CHF	Sale	212,000.00	EUR	206,190.38	13.07.2022	LGT Bank AG	-346.31	0.00
CHF	Sale	213,000.00	EUR	208,945.21	13.07.2022	LGT Bank AG	1,434.29	0.00
CHF	Sale	345,000.00	EUR	340,342.08	13.07.2022	LGT Bank AG	4,232.84	0.00
CHF	Sale	1,228,000.00	EUR	1,208,761.35	13.07.2022	LGT Bank AG	12,407.31	0.01
CHF	Sale	270,000.00	EUR	259,018.40	13.07.2022	LGT Bank AG	-4,023.61	0.00
CHF	Sale	291,000.00	EUR	278,533.67	13.07.2022	LGT Bank AG	-4,967.17	0.00
GBP	Sale	180,000.00	EUR	213,203.20	13.07.2022	LGT Bank AG	1,896.70	0.00
GBP	Sale	4,597,000.00	EUR	5,500,501.35	13.07.2022	LGT Bank AG	103,968.12	0.10
HKD	Sale	16,350,000.00	EUR	1,909,611.71	13.07.2022	LGT Bank AG	-34,229.01	-0.03
JPY	Sale	405,426,000.00	EUR	3,002,091.08	13.07.2022	LGT Bank AG	61,272.83	0.06
KRW	Sale	600,000,000.00	EUR	448,765.89	13.07.2022	LGT Bank AG	-3,556.10	0.00
SEK	Sale	8,993,000.00	EUR	870,431.19	13.07.2022	LGT Bank AG	13,072.98	0.01
SGD	Sale	840,000.00	EUR	564,316.65	13.07.2022	LGT Bank AG	-6,364.99	-0.01
TWD	Sale	45,000,000.00	EUR	1,435,406.70	13.07.2022	LGT Bank AG	-17,664.38	-0.02

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
USD	Sale	154,000.00	EUR	145,586.97	13.07.2022	LGT Bank AG	2,118.96	0.00
USD	Sale	74,922,000.00	EUR	68,472,819.06	13.07.2022	LGT Bank AG	-1,325,300.95	-1.22
USD	Sale	145,000.00	EUR	137,359.12	13.07.2022	LGT Bank AG	2,275.60	0.00
USD	Sale	1,220,000.00	EUR	1,135,857.92	13.07.2022	LGT Bank AG	-706.86	0.00
USD	Sale	1,700,000.00	EUR	1,563,063.45	13.07.2022	LGT Bank AG	-20,674.36	-0.02
USD	Sale	1,360,000.00	EUR	1,266,320.17	13.07.2022	LGT Bank AG	-670.08	0.00
USD	Sale	94,000.00	EUR	89,070.15	13.07.2022	LGT Bank AG	1,498.77	0.00
USD	Sale	600,000.00	EUR	560,955.37	13.07.2022	LGT Bank AG	1,989.08	0.00
USD	Sale	50,000.00	EUR	45,933.93	13.07.2022	LGT Bank AG	-646.59	0.00
USD	Sale	88,000.00	EUR	82,913.43	13.07.2022	LGT Bank AG	931.71	0.00
USD	Sale	870,000.00	EUR	822,114.31	13.07.2022	LGT Bank AG	11,613.20	0.01
USD	Sale	215,000.00	EUR	197,483.24	13.07.2022	LGT Bank AG	-2,813.01	0.00
USD	Sale	90,000.00	EUR	85,092.95	13.07.2022	LGT Bank AG	1,248.01	0.00
USD	Sale	1,050,000.00	EUR	996,117.99	13.07.2022	LGT Bank AG	17,926.99	0.02
USD	Sale	500,000.00	EUR	473,096.43	13.07.2022	LGT Bank AG	7,291.19	0.01
THB	Sale	24,000,000.00	EUR	655,498.23	14.07.2022	LGT Bank AG	3,564.01	0.00
Total Forward exchange transactions							-1,254,475.52	-1.16

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
EURO STOXX 50 JUN 22	-38	10.00	17.06.2022	EUREX	-1,437,920.00	-10,080.00	-0.01
Total					-1,437,920.00	-10,080.00	-0.01

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
Mini S&P 500 JUN 22	21	50.00	17.06.2022	CME	4,049,677.26	-76,408.56	-0.07
Total					4,049,677.26	-76,408.56	-0.07

Total open derivative financial instruments at the end of the period under review **-1,340,964.08** **-1.24**

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
14.07.2021	AUD	EUR	1,005,000.00	638,236.66
14.07.2021	CHF	EUR	1,608,000.00	1,473,877.18
14.07.2021	CHF	EUR	365,000.00	334,092.13
14.07.2021	CHF	EUR	133,000.00	121,571.88
14.07.2021	CHF	EUR	185,000.00	168,582.58
14.07.2021	CHF	EUR	17,092,500.00	15,508,676.42
14.07.2021	CHF	EUR	130,000.00	118,605.46
14.07.2021	CHF	EUR	178,000.00	162,797.48
14.07.2021	CHF	EUR	180,000.00	164,085.21
14.07.2021	CHF	EUR	180,000.00	164,399.33
14.07.2021	CHF	EUR	112,000.00	102,275.54
14.07.2021	CHF	EUR	345,000.00	317,021.87
14.07.2021	CHF	EUR	233,000.00	212,755.66
14.07.2021	EUR	AUD	645,158.81	1,005,000.00
14.07.2021	EUR	CAD	198,827.84	300,000.00
14.07.2021	EUR	CHF	224,592.93	246,000.00
14.07.2021	EUR	CHF	182,455.95	200,000.00
14.07.2021	EUR	CHF	85,000.83	93,000.00
14.07.2021	EUR	CHF	310,443.60	340,000.00
14.07.2021	EUR	CHF	1,268,332.07	1,398,000.00
14.07.2021	EUR	CHF	16,608,157.65	18,119,500.00
14.07.2021	EUR	CHF	132,877.94	145,000.00
14.07.2021	EUR	CHF	182,453.62	200,000.00
14.07.2021	EUR	GBP	5,548,183.81	4,821,000.00
14.07.2021	EUR	GBP	320,647.24	276,000.00
14.07.2021	EUR	HKD	1,657,755.90	15,525,000.00
14.07.2021	EUR	JPY	273,107.36	36,000,000.00
14.07.2021	EUR	JPY	2,349,104.52	306,526,000.00
14.07.2021	EUR	NOK	2,473,722.55	25,380,000.00
14.07.2021	EUR	SEK	846,556.27	8,573,000.00
14.07.2021	EUR	SGD	523,971.38	840,000.00
14.07.2021	EUR	USD	144,691.17	173,000.00
14.07.2021	EUR	USD	56,273.67	67,000.00
14.07.2021	EUR	USD	60,054,388.38	72,434,000.00
14.07.2021	EUR	USD	1,650,233.10	2,000,000.00
14.07.2021	EUR	USD	489,430.34	600,000.00
14.07.2021	EUR	USD	472,844.62	570,000.00
14.07.2021	EUR	USD	50,411.70	60,000.00
14.07.2021	EUR	USD	24,440.81	29,000.00
14.07.2021	EUR	USD	29,567.55	36,000.00
14.07.2021	EUR	USD	558,498.17	680,000.00
14.07.2021	EUR	USD	51,866.32	63,000.00
14.07.2021	EUR	USD	5,156,210.31	6,090,000.00
14.07.2021	EUR	USD	775,363.66	920,000.00
14.07.2021	EUR	USD	26,819.54	32,000.00
14.07.2021	EUR	USD	409,361.27	500,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
14.07.2021	EUR	USD	47,415.22	58,000.00
14.07.2021	EUR	USD	28,700.52	35,000.00
14.07.2021	GBP	EUR	5,097,000.00	5,948,879.55
14.07.2021	HKD	EUR	15,525,000.00	1,689,618.27
14.07.2021	JPY	EUR	20,000,000.00	150,563.45
14.07.2021	JPY	EUR	322,526,000.00	2,463,534.98
14.07.2021	NOK	EUR	25,380,000.00	2,522,587.49
14.07.2021	SEK	EUR	900,000.00	88,475.21
14.07.2021	SEK	EUR	7,673,000.00	756,692.76
14.07.2021	SGD	EUR	840,000.00	527,141.51
14.07.2021	USD	EUR	133,000.00	109,745.93
14.07.2021	USD	EUR	660,000.00	554,556.61
14.07.2021	USD	EUR	72,000.00	58,953.33
14.07.2021	USD	EUR	350,000.00	289,528.98
14.07.2021	USD	EUR	42,000.00	34,263.20
14.07.2021	USD	EUR	6,029,000.00	4,999,087.91
14.07.2021	USD	EUR	71,000.00	58,325.80
14.07.2021	USD	EUR	500,000.00	415,638.31
14.07.2021	USD	EUR	320,000.00	265,628.50
14.07.2021	USD	EUR	48,000.00	39,710.77
14.07.2021	USD	EUR	58,000.00	47,435.27
14.07.2021	USD	EUR	1,000,000.00	823,357.67
14.07.2021	USD	EUR	2,200,000.00	1,840,503.63
14.07.2021	USD	EUR	124,000.00	103,810.86
14.07.2021	USD	EUR	72,674,000.00	61,530,776.39
14.07.2021	USD	EUR	66,000.00	54,755.88
06.10.2021	AUD	EUR	1,005,000.00	625,000.00
06.10.2021	CHF	EUR	175,000.00	162,066.90
06.10.2021	CHF	EUR	18,119,500.00	16,619,110.12
06.10.2021	CHF	EUR	193,000.00	180,206.76
06.10.2021	CHF	EUR	1,608,000.00	1,483,394.83
06.10.2021	CHF	EUR	70,000.00	64,798.56
06.10.2021	CHF	EUR	56,000.00	51,681.35
06.10.2021	CHF	EUR	360,000.00	331,006.18
06.10.2021	EUR	AUD	637,307.81	1,005,000.00
06.10.2021	EUR	CHF	16,627,767.53	18,024,500.00
06.10.2021	EUR	CHF	187,802.29	203,000.00
06.10.2021	EUR	CHF	104,058.47	112,000.00
06.10.2021	EUR	CHF	1,474,716.59	1,608,000.00
06.10.2021	EUR	CHF	102,851.39	111,000.00
06.10.2021	EUR	CHF	194,048.31	208,000.00
06.10.2021	EUR	CHF	290,937.44	315,000.00
06.10.2021	EUR	GBP	5,938,835.93	5,097,000.00
06.10.2021	EUR	HKD	1,687,030.02	15,525,000.00
06.10.2021	EUR	HKD	89,876.61	825,000.00
06.10.2021	EUR	JPY	2,460,774.02	322,526,000.00
06.10.2021	EUR	JPY	139,083.96	18,000,000.00
06.10.2021	EUR	JPY	313,889.38	41,000,000.00
06.10.2021	EUR	NOK	2,683,552.87	27,480,000.00
06.10.2021	EUR	SEK	755,934.82	7,673,000.00
06.10.2021	EUR	SGD	526,084.39	840,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
06.10.2021	EUR	USD	417,695.63	490,000.00
06.10.2021	EUR	USD	44,038.57	52,000.00
06.10.2021	EUR	USD	354,337.68	420,000.00
06.10.2021	EUR	USD	61,416,326.02	72,674,000.00
06.10.2021	EUR	USD	109,952.38	130,000.00
06.10.2021	EUR	USD	844,842.20	1,000,000.00
06.10.2021	EUR	USD	58,826.84	70,000.00
06.10.2021	EUR	USD	5,566,726.66	6,494,700.00
06.10.2021	EUR	USD	381,970.00	450,000.00
06.10.2021	EUR	USD	504,655.45	600,000.00
06.10.2021	EUR	USD	601,632.78	704,000.00
06.10.2021	EUR	USD	16,150.98	19,000.00
06.10.2021	EUR	USD	155,082.49	182,000.00
06.10.2021	EUR	USD	295,547.45	350,000.00
06.10.2021	GBP	EUR	5,097,000.00	5,902,721.48
06.10.2021	HKD	EUR	16,350,000.00	1,799,867.90
06.10.2021	JPY	EUR	17,400,000.00	133,922.22
06.10.2021	JPY	EUR	364,126,000.00	2,803,125.48
06.10.2021	NOK	EUR	2,100,000.00	201,870.63
06.10.2021	NOK	EUR	25,380,000.00	2,470,549.55
06.10.2021	SEK	EUR	7,673,000.00	751,886.33
06.10.2021	SGD	EUR	840,000.00	530,638.03
06.10.2021	USD	EUR	73,883,000.00	63,326,476.39
06.10.2021	USD	EUR	70,000.00	59,221.81
06.10.2021	USD	EUR	750,000.00	634,254.84
06.10.2021	USD	EUR	115,000.00	97,025.94
06.10.2021	USD	EUR	72,500.00	61,960.99
06.10.2021	USD	EUR	280,000.00	237,691.61
06.10.2021	USD	EUR	1,680,000.00	1,431,601.41
06.10.2021	USD	EUR	12,200.00	10,302.86
06.10.2021	USD	EUR	220,000.00	185,340.10
06.10.2021	USD	EUR	50,000.00	42,284.84
06.10.2021	USD	EUR	375,000.00	315,171.87
06.10.2021	USD	EUR	6,090,000.00	5,147,080.57
06.10.2021	USD	EUR	38,000.00	32,395.65
19.01.2022	AUD	EUR	1,005,000.00	639,923.59
19.01.2022	CHF	EUR	405,000.00	387,967.08
19.01.2022	CHF	EUR	150,000.00	143,187.70
19.01.2022	CHF	EUR	230,000.00	212,901.26
19.01.2022	CHF	EUR	200,000.00	187,439.32
19.01.2022	CHF	EUR	180,000.00	167,916.40
19.01.2022	CHF	EUR	483,000.00	464,143.70
19.01.2022	CHF	EUR	166,000.00	160,366.95
19.01.2022	CHF	EUR	1,228,000.00	1,175,344.56
19.01.2022	CHF	EUR	171,000.00	162,152.47
19.01.2022	CHF	EUR	18,024,500.00	16,638,174.06
19.01.2022	EUR	AUD	623,765.66	1,005,000.00
19.01.2022	EUR	CHF	302,179.43	315,000.00
19.01.2022	EUR	CHF	189,588.89	205,000.00
19.01.2022	EUR	CHF	1,484,191.70	1,608,000.00
19.01.2022	EUR	CHF	199,621.65	214,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
19.01.2022	EUR	CHF	192,051.56	200,000.00
19.01.2022	EUR	CHF	352,485.69	368,000.00
19.01.2022	EUR	CHF	99,280.50	104,000.00
19.01.2022	EUR	CHF	231,539.35	251,000.00
19.01.2022	EUR	CHF	17,201,856.81	17,972,500.00
19.01.2022	EUR	GBP	263,485.99	220,000.00
19.01.2022	EUR	GBP	5,889,571.40	5,097,000.00
19.01.2022	EUR	HKD	1,795,744.65	16,350,000.00
19.01.2022	EUR	JPY	2,799,250.92	364,126,000.00
19.01.2022	EUR	JPY	225,544.10	29,000,000.00
19.01.2022	EUR	SEK	129,683.63	1,320,000.00
19.01.2022	EUR	SEK	750,930.47	7,673,000.00
19.01.2022	EUR	SGD	529,150.19	840,000.00
19.01.2022	EUR	USD	6,202,634.33	7,110,700.00
19.01.2022	EUR	USD	72,624.66	84,000.00
19.01.2022	EUR	USD	52,879.00	60,000.00
19.01.2022	EUR	USD	86,765.88	101,000.00
19.01.2022	EUR	USD	1,513,206.04	1,710,000.00
19.01.2022	EUR	USD	476,431.63	540,000.00
19.01.2022	EUR	USD	81,984.05	95,000.00
19.01.2022	EUR	USD	63,163,951.16	73,883,000.00
19.01.2022	EUR	USD	267,082.13	300,000.00
19.01.2022	EUR	USD	372,132.26	420,000.00
19.01.2022	EUR	USD	1,208,468.81	1,370,000.00
19.01.2022	EUR	USD	74,530.79	84,000.00
19.01.2022	EUR	USD	856,661.66	1,000,000.00
19.01.2022	EUR	USD	820,527.35	950,000.00
19.01.2022	EUR	USD	141,818.70	160,000.00
19.01.2022	EUR	USD	884,847.80	1,030,000.00
19.01.2022	GBP	EUR	100,000.00	118,719.44
19.01.2022	GBP	EUR	4,917,000.00	5,890,033.54
19.01.2022	GBP	EUR	130,000.00	152,678.93
19.01.2022	GBP	EUR	170,000.00	199,710.54
19.01.2022	HKD	EUR	16,350,000.00	1,830,702.05
19.01.2022	JPY	EUR	17,000,000.00	130,295.16
19.01.2022	JPY	EUR	317,126,000.00	2,418,962.62
19.01.2022	JPY	EUR	30,000,000.00	228,946.27
19.01.2022	JPY	EUR	29,000,000.00	226,842.06
19.01.2022	SEK	EUR	8,993,000.00	878,480.02
19.01.2022	SGD	EUR	840,000.00	544,499.90
19.01.2022	USD	EUR	123,000.00	106,384.07
19.01.2022	USD	EUR	207,000.00	183,396.18
19.01.2022	USD	EUR	63,000.00	55,824.88
19.01.2022	USD	EUR	1,280,000.00	1,128,136.97
19.01.2022	USD	EUR	84,000.00	72,168.79
19.01.2022	USD	EUR	770,000.00	678,378.83
19.01.2022	USD	EUR	15,000.00	13,234.82
19.01.2022	USD	EUR	300,000.00	265,934.11
19.01.2022	USD	EUR	590,000.00	521,300.88
19.01.2022	USD	EUR	6,494,700.00	5,552,933.57
19.01.2022	USD	EUR	1,590,000.00	1,366,040.41

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
19.01.2022	USD	EUR	93,000.00	82,304.60
19.01.2022	USD	EUR	74,000.00	65,277.95
19.01.2022	USD	EUR	81,000.00	69,967.04
19.01.2022	USD	EUR	76,343,000.00	66,593,684.58
19.01.2022	USD	EUR	80,000.00	70,370.56
19.01.2022	USD	EUR	100,000.00	86,181.18
19.01.2022	USD	EUR	330,000.00	286,039.21
19.01.2022	USD	EUR	202,000.00	173,965.76
19.01.2022	USD	EUR	78,000.00	68,718.89
12.04.2022	EUR	THB	632,186.79	24,000,000.00
12.04.2022	THB	EUR	24,000,000.00	658,075.13
13.04.2022	AUD	EUR	535,000.00	367,369.36
13.04.2022	AUD	EUR	470,000.00	317,052.14
13.04.2022	CHF	EUR	1,228,000.00	1,208,185.75
13.04.2022	CHF	EUR	396,000.00	385,421.72
13.04.2022	CHF	EUR	224,000.00	215,651.69
13.04.2022	CHF	EUR	354,000.00	341,269.62
13.04.2022	CHF	EUR	394,000.00	371,981.66
13.04.2022	CHF	EUR	180,000.00	172,492.60
13.04.2022	CHF	EUR	348,000.00	334,999.99
13.04.2022	CHF	EUR	17,972,500.00	17,211,477.32
13.04.2022	CHF	EUR	110,000.00	108,052.14
13.04.2022	EUR	AUD	638,846.85	1,005,000.00
13.04.2022	EUR	CHF	262,273.12	271,000.00
13.04.2022	EUR	CHF	17,347,009.05	17,631,500.00
13.04.2022	EUR	CHF	243,150.07	252,000.00
13.04.2022	EUR	CHF	97,735.09	100,000.00
13.04.2022	EUR	CHF	190,233.88	195,000.00
13.04.2022	EUR	CHF	181,216.96	190,000.00
13.04.2022	EUR	CHF	96,691.79	100,000.00
13.04.2022	EUR	CHF	96,918.38	100,000.00
13.04.2022	EUR	CHF	1,175,848.76	1,228,000.00
13.04.2022	EUR	CHF	247,217.13	258,000.00
13.04.2022	EUR	CHF	171,679.22	180,000.00
13.04.2022	EUR	CHF	152,180.91	158,000.00
13.04.2022	EUR	CHF	267,906.67	283,000.00
13.04.2022	EUR	CHF	253,999.52	260,000.00
13.04.2022	EUR	GBP	201,136.06	170,000.00
13.04.2022	EUR	GBP	5,875,731.33	4,917,000.00
13.04.2022	EUR	HKD	1,827,257.45	16,350,000.00
13.04.2022	EUR	JPY	2,416,228.99	317,126,000.00
13.04.2022	EUR	JPY	494,181.87	62,000,000.00
13.04.2022	EUR	JPY	337,825.00	45,000,000.00
13.04.2022	EUR	KRW	438,723.30	600,000,000.00
13.04.2022	EUR	SEK	877,527.66	8,993,000.00
13.04.2022	EUR	SGD	543,331.32	840,000.00
13.04.2022	EUR	TWD	1,595,456.14	50,000,000.00
13.04.2022	EUR	USD	77,332.66	88,000.00
13.04.2022	EUR	USD	66,462,024.37	76,343,000.00
13.04.2022	EUR	USD	689,001.81	760,000.00
13.04.2022	EUR	USD	83,859.00	95,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.04.2022	EUR	USD	1,446,367.71	1,630,000.00
13.04.2022	EUR	USD	25,507.53	28,000.00
13.04.2022	EUR	USD	31,347.06	35,000.00
13.04.2022	EUR	USD	72,566.34	83,000.00
13.04.2022	EUR	USD	1,258,997.33	1,400,000.00
13.04.2022	EUR	USD	961,674.96	1,050,000.00
13.04.2022	EUR	USD	171,868.71	190,000.00
13.04.2022	EUR	USD	1,381,302.76	1,530,000.00
13.04.2022	EUR	USD	33,719.00	38,000.00
13.04.2022	EUR	USD	7,187,683.55	7,831,700.00
13.04.2022	GBP	EUR	140,000.00	167,127.06
13.04.2022	GBP	EUR	350,000.00	423,338.79
13.04.2022	GBP	EUR	4,597,000.00	5,523,912.52
13.04.2022	HKD	EUR	16,350,000.00	1,914,744.12
13.04.2022	JPY	EUR	405,426,000.00	3,005,604.57
13.04.2022	JPY	EUR	18,700,000.00	138,383.32
13.04.2022	KRW	EUR	600,000,000.00	451,127.82
13.04.2022	SEK	EUR	8,993,000.00	871,701.92
13.04.2022	SGD	EUR	840,000.00	566,610.46
13.04.2022	TWD	EUR	50,000,000.00	1,592,863.97
13.04.2022	USD	EUR	75,000.00	66,001.31
13.04.2022	USD	EUR	42,000.00	37,771.69
13.04.2022	USD	EUR	74,922,000.00	68,761,013.22
13.04.2022	USD	EUR	200,000.00	176,238.01
13.04.2022	USD	EUR	50,000.00	43,634.24
13.04.2022	USD	EUR	1,550,000.00	1,364,105.20
13.04.2022	USD	EUR	1,000.00	881.08
13.04.2022	USD	EUR	1,020,000.00	922,705.34
13.04.2022	USD	EUR	1,500,000.00	1,365,964.71
13.04.2022	USD	EUR	856,000.00	784,029.97
13.04.2022	USD	EUR	117,000.00	101,896.14
13.04.2022	USD	EUR	860,000.00	756,815.08
13.04.2022	USD	EUR	1,030,000.00	922,618.30
13.04.2022	USD	EUR	138,000.00	125,113.89
13.04.2022	USD	EUR	1,180,000.00	1,037,053.57
13.04.2022	USD	EUR	7,110,700.00	6,191,179.79
13.04.2022	USD	EUR	450,000.00	397,278.73

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
DAX DEC 21	17.12.2021	3	3
EURO STOXX 50 DEC 21	17.12.2021	29	29
EURO STOXX 50 JUN 22	17.06.2022	5	5
EURO STOXX 50 MAR 22	18.03.2022	36	36
EURO STOXX 50 SEP 21	17.09.2021	6	6

Description	Maturity	Purchases/Contracts	Sales/Contracts
Mini S&P 500 DEC 21	17.12.2021	29	29
Mini S&P 500 JUN 21	18.06.2021	0	21
Mini S&P 500 MAR 22	18.03.2022	23	23
Mini S&P 500 SEP 21	17.09.2021	28	28
MSCI EM Asia DEC 21	20.12.2021	30	30
MSCI EM Asia JUN 21	21.06.2021	0	42
MSCI EM Asia MAR 22	21.03.2022	8	8
MSCI EM Asia SEP 21	20.09.2021	52	52
TOPIX DEC 21	10.12.2021	9	9
TOPIX MAR 22	11.03.2022	6	6
TOPIX SEP 21	10.09.2021	0	7

Transactions in exposure-increasing derivatives during the period under review

Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 4230 P 17 Mar 22	18.03.2022	6	6

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 and the operation fee and other adjustments such as the costs, pre-paid expenses, losses, dividends, profits, gains and income which the management company determines relate to such class.

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

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

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

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

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

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

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

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

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

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

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

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

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

Swinging single pricing

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

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

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

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

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

Suspension of determination of net asset value

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

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

Conversion rates as of 31 May 2022

AUD	1.00	=	CHF	0.6874	CAD	1.00	=	CHF	0.7579
CNY	1.00	=	CHF	0.1435	CZK	1.00	=	CHF	0.0415
DKK	1.00	=	CHF	0.1380	EUR	1.00	=	CHF	1.0268
GBP	1.00	=	CHF	1.2076	HKD	1.00	=	CHF	0.1222
JPY	100.00	=	CHF	0.7451	KRW	100.00	=	CHF	0.0775
MXN	1.00	=	CHF	0.0486	NOK	1.00	=	CHF	0.1020
PLN	1.00	=	CHF	0.2242	RUB	1.00	=	CHF	0.0152
SEK	1.00	=	CHF	0.0980	SGD	1.00	=	CHF	0.6992
THB	1.00	=	CHF	0.0279	TRY	1.00	=	CHF	0.0585
TWD	1.00	=	CHF	0.0331	USD	1.00	=	CHF	0.9586
ZAR	1.00	=	CHF	0.0615					

Effective costs and Total Expense Ratio (TER)

Name	Management fee in %	Operations fee in %	TER 1 in %	TER 2 in %
LGT GIM Balanced (USD) B	1.30	0.25	1.85	1.85
LGT GIM Balanced (CHF) B	1.30	0.25	1.85	1.85

Name	Management fee in %	Operations fee in %	TER 1 in %	TER 2 in %
LGT GIM Balanced (EUR) B	1.30	0.25	1.85	1.85
LGT GIM Balanced (USD) B1	1.30	0.25	1.85	1.85
LGT GIM Balanced (USD) IM	0.00	0.06	0.36	0.36
LGT GIM Balanced (CHF) IM	0.00	0.06	0.36	0.36
LGT GIM Growth (USD) B	1.50	0.25	2.10	2.10
LGT GIM Growth (CHF) B	1.50	0.25	2.10	2.10
LGT GIM Growth (CZK) B	1.50	0.25	2.10	2.10
LGT GIM Growth (EUR) B	1.50	0.25	2.10	2.10
LGT GIM Growth (USD) IM	0.00	0.06	0.41	0.41
LGT GIM Growth (CHF) IM	0.00	0.06	0.41	0.41
LGT Alpha Indexing Fund (CHF) B	0.90	0.15	1.21	1.21
LGT Alpha Indexing Fund (EUR) B	0.90	0.15	1.21	1.21
LGT Alpha Indexing Fund (USD) B	0.90	0.15	1.21	1.21
LGT Alpha Indexing Fund (CHF) I1	0.45	0.09	0.70	0.70
LGT Alpha Indexing Fund (EUR) I1	0.45	0.09	0.70	0.70
LGT Alpha Indexing Fund (CHF) C	0.45	0.09	0.70	0.70
LGT Alpha Indexing Fund (CHF) IM	0.00	0.06	0.22	0.22
LGT Sustainable Strategy 3 Years (EUR) B	1.30	0.25	1.65	1.65
LGT Sustainable Strategy 3 Years (CHF) B	1.30	0.25	1.65	1.65
LGT Sustainable Strategy 3 Years (USD) B	1.30	0.25	1.65	1.65
LGT Sustainable Strategy 3 Years (EUR) I1	0.60	0.09	0.79	0.79
LGT Sustainable Strategy 3 Years (CHF) I1	0.60	0.09	0.79	0.79
LGT Sustainable Strategy 3 Years (EUR) C	0.60	0.09	0.79	0.79
LGT Sustainable Strategy 3 Years (EUR) IM	0.00	0.06	0.16	0.16
LGT Sustainable Strategy 4 Years (EUR) B	1.40	0.25	1.77	1.77
LGT Sustainable Strategy 4 Years (CHF) B	1.40	0.25	1.77	1.77
LGT Sustainable Strategy 4 Years (USD) B	1.40	0.25	1.77	1.77
LGT Sustainable Strategy 4 Years (EUR) I1	0.65	0.09	0.86	0.86
LGT Sustainable Strategy 4 Years (EUR) C	0.65	0.09	0.86	0.86
LGT Sustainable Strategy 4 Years (CHF) C	0.65	0.09	0.86	0.86
LGT Sustainable Strategy 4 Years (EUR) IM	0.00	0.06	0.18	0.18
LGT Sustainable Strategy 5 Years (EUR) B	1.50	0.25	1.90	1.90
LGT Sustainable Strategy 5 Years (CHF) B	1.50	0.25	1.90	1.90
LGT Sustainable Strategy 5 Years (USD) B	1.50	0.25	1.90	1.90
LGT Sustainable Strategy 5 Years (EUR) I1	0.70	0.09	0.94	0.94
LGT Sustainable Strategy 5 Years (EUR) IM	0.00	0.06	0.21	0.21

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

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

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 GIM Balanced	USD	53,702.05
LGT GIM Growth	USD	70,563.01
LGT Alpha Indexing Fund	CHF	81,332.98
LGT Sustainable Strategy 3 Years	EUR	156,660.94
LGT Sustainable Strategy 4 Years	EUR	103,090.94
LGT Sustainable Strategy 5 Years	EUR	53,254.41

Securities lending

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

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

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

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

As of 31 May 2022, 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 31 May 2022, resulting in the following values:

Name	Derivatives risk in % of the NAV	Overall risk in % of the NAV
LGT GIM Balanced	11.85	111.85
LGT GIM Growth	16.69	116.69
LGT Alpha Indexing Fund	5.70	105.70
LGT Sustainable Strategy 3 Years	6.11	106.11
LGT Sustainable Strategy 4 Years	5.88	105.88
LGT Sustainable Strategy 5 Years	7.28	107.28

Distribution of profit

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

Initial issue dates

Name	Date
LGT GIM Balanced	31.01.2010
LGT GIM Growth	31.01.2010
LGT Alpha Indexing Fund	30.04.2009
LGT Sustainable Strategy 3 Years	10.11.1999
LGT Sustainable Strategy 4 Years	10.11.1999
LGT Sustainable Strategy 5 Years	10.11.1999

Capital and other information on the investment company

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

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

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

Details of the remuneration policy

The board of directors of LGT Capital Partners (FL) Ltd. (the "company") has adopted a remuneration regulation to ensure a remuneration policy that is in line with the statutory requirements applicable for UCITS managers. The remuneration regulation has been designed to prevent the assumption of excessive risks and contains suitable measures to avoid conflicts of interest and to obtain a sustained remuneration policy.

Information about the company's remuneration policy and practice have been published on the internet on www.lgt.com (Publications | Regulatory). This information includes a description of both, the calculation method and retention policy in relation to remuneration paid to certain employees, the so-called "identified staff", and the persons or bodies responsible for authorising remuneration.

The total number of identified staff employed by the company as per 31 May 2022 was four. One of them qualifies as risk taker and three of them are responsible for certain control functions. The identified staff are responsible for all the investment funds of the company, the total net assets of which amount to approximately CHF 34.1 billion as per 31 May 2022.

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

ESG-Classification Art. 8

LGT Sustainable Fixed Income Global Opportunities

LGT Sustainable Strategy 3 Years

LGT Sustainable Strategy 4 Years

LGT Sustainable Strategy 5 Years

ESG-Classification Art. 6
 LGT Alpha Indexing Fund
 LGT GIM Balanced
 LGT GIM Growth

The strategy as implemented in sub-funds designated as ESG Orientated have been categorised as Article 8 financial products for the purposes of SFDR on the basis that, in accordance with the criteria outlined in Article 8 of SFDR they promote, among other characteristics, environmental or social characteristics, or a combination of those characteristics and the companies invested in follow good governance practices.

During the period referenced in this report, the environmental and /or social characteristics promoted by such strategies have been fully met to the expected extent as defined by the parameters outlined by each ESG Orientated sub-fund's investment process. The Asset Manager also successfully implemented its ESG screening, where applicable, and achieved the aim of evaluating and integrating sustainability risks and ESG factors in the investment and portfolio construction process. Additional details of ESG performance of the will be provided in future reports once the regulatory technical standards supplementing the SFDR have been finalised and implemented.

During the reported period, the sub-funds have not presently set a minimum proportion of underlying investments that should be considered Environmentally Sustainable Investments as defined in the prospectus primarily due to the delay to the publication of the regulatory technical standards supplementing the Taxonomy Regulation. Accordingly, for the current purposes of the Taxonomy Regulation, it should be noted that the investments underlying the sub-funds might not take into account the EU criteria for environmentally sustainable economic activities.

The "do no significant harm" principle applies only to those investments underlying the sub-funds that take into account the EU criteria for environmentally sustainable economic activities.

Sub-funds that have not been designated as ESG Focused or ESG Orientated did not promote environmental or social characteristics in a way that meets the specific criteria contained in Article 8 of SFDR or had sustainable investment as its objective in a way that meets the specific criteria contained in Article 9 of SFDR. Accordingly, SFDR does not require any disclosure in this annual report for these sub-funds. For the purpose of the Taxonomy Regulation, it should be noted that investments underlying such sub-funds did not take into account the EU criteria for environmentally sustainable economic activities during the reported period.

Depositories

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

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

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

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

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

Events after the reporting period of the annual financial statements

Market disruptions associated with current geopolitical events have had a global impact and uncertainty exists as to their implications. Such disruptions can potentially adversely affect the assets and thus, the performance of the sub-funds. The management company continues to monitor this development and evaluate its impact on the sub-funds.

Appendix: List of equity participation quotas for German investors as proof of the partial exemption of income from sub-funds of the UCITS in the tax assessment procedure (unaudited)

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

LGT Capital Partners (FL) Ltd. hereby confirms that the minimum equity participation quota of the sub-funds listed below has been continuously complied with for the financial year of the fund 2021/2022. In accordance with the application letter of the Federal Ministry of Finance dated 21 May 2019, para. 20.12 ff., the individual equity participation quotas per sub-fund and valuation date for the full financial year of the fund are shown in the following tables.

Name	Date	Equity participation quota in %	Date	Equity participation quota in %
LGT GIM Balanced	01.06.2021	33.978934	29.11.2021	30.677398
LGT GIM Balanced	07.06.2021	34.101102	30.11.2021	30.366254
LGT GIM Balanced	14.06.2021	34.096220	06.12.2021	30.637513
LGT GIM Balanced	21.06.2021	33.558936	13.12.2021	30.845527
LGT GIM Balanced	28.06.2021	33.194066	20.12.2021	30.057484
LGT GIM Balanced	30.06.2021	33.316714	27.12.2021	30.389545
LGT GIM Balanced	05.07.2021	33.512412	31.12.2021	30.977000
LGT GIM Balanced	12.07.2021	35.609899	03.01.2022	31.014358
LGT GIM Balanced	19.07.2021	32.751874	10.01.2022	30.457679
LGT GIM Balanced	26.07.2021	33.186384	17.01.2022	30.396521
LGT GIM Balanced	31.07.2021	33.292424	24.01.2022	29.412539
LGT GIM Balanced	02.08.2021	33.532570	31.01.2022	31.082401
LGT GIM Balanced	09.08.2021	34.065164	07.02.2022	30.305071
LGT GIM Balanced	16.08.2021	33.480655	14.02.2022	29.632582
LGT GIM Balanced	23.08.2021	33.092947	21.02.2022	29.558002
LGT GIM Balanced	30.08.2021	33.492870	28.02.2022	29.512077
LGT GIM Balanced	31.08.2021	33.280406	07.03.2022	28.104742
LGT GIM Balanced	06.09.2021	33.366806	14.03.2022	28.299969
LGT GIM Balanced	13.09.2021	30.158361	21.03.2022	29.470742
LGT GIM Balanced	20.09.2021	30.219354	28.03.2022	29.768783
LGT GIM Balanced	27.09.2021	30.851591	31.03.2022	29.218397
LGT GIM Balanced	30.09.2021	30.179083	04.04.2022	29.749251
LGT GIM Balanced	04.10.2021	29.920048	11.04.2022	29.210361
LGT GIM Balanced	11.10.2021	29.840540	19.04.2022	29.333733
LGT GIM Balanced	18.10.2021	30.127410	25.04.2022	28.687971
LGT GIM Balanced	25.10.2021	29.770705	30.04.2022	28.862317
LGT GIM Balanced	31.10.2021	30.579418	02.05.2022	29.115762
LGT GIM Balanced	02.11.2021	30.379310	09.05.2022	29.168895
LGT GIM Balanced	08.11.2021	30.332934	16.05.2022	29.477297
LGT GIM Balanced	15.11.2021	30.541643	23.05.2022	29.308538
LGT GIM Balanced	22.11.2021	31.215492	30.05.2022	29.354541

LGT GIM Balanced	31.05.2022	29.942800		
LGT Alpha Indexing Fund	01.06.2021	36.729353	06.08.2021	37.611087
LGT Alpha Indexing Fund	02.06.2021	36.882815	09.08.2021	37.472846
LGT Alpha Indexing Fund	04.06.2021	37.142073	10.08.2021	37.329259
LGT Alpha Indexing Fund	07.06.2021	37.063979	11.08.2021	37.417637
LGT Alpha Indexing Fund	08.06.2021	37.093763	12.08.2021	36.714713
LGT Alpha Indexing Fund	09.06.2021	36.985165	13.08.2021	37.503913
LGT Alpha Indexing Fund	10.06.2021	36.618079	16.08.2021	37.321636
LGT Alpha Indexing Fund	11.06.2021	36.823649	17.08.2021	37.353725
LGT Alpha Indexing Fund	14.06.2021	36.794639	18.08.2021	37.348684
LGT Alpha Indexing Fund	15.06.2021	38.386291	19.08.2021	37.492071
LGT Alpha Indexing Fund	16.06.2021	38.251052	20.08.2021	37.692448
LGT Alpha Indexing Fund	17.06.2021	38.861681	23.08.2021	37.731785
LGT Alpha Indexing Fund	18.06.2021	38.583213	24.08.2021	37.604707
LGT Alpha Indexing Fund	21.06.2021	38.199381	25.08.2021	37.593915
LGT Alpha Indexing Fund	22.06.2021	38.589657	26.08.2021	37.662641
LGT Alpha Indexing Fund	23.06.2021	38.517153	27.08.2021	37.525547
LGT Alpha Indexing Fund	24.06.2021	38.575316	30.08.2021	37.673849
LGT Alpha Indexing Fund	25.06.2021	38.075086	31.08.2021	37.605929
LGT Alpha Indexing Fund	28.06.2021	38.176038	01.09.2021	37.300187
LGT Alpha Indexing Fund	29.06.2021	38.338664	02.09.2021	37.504340
LGT Alpha Indexing Fund	30.06.2021	38.462113	03.09.2021	37.323716
LGT Alpha Indexing Fund	01.07.2021	38.284061	06.09.2021	37.315781
LGT Alpha Indexing Fund	02.07.2021	38.335596	07.09.2021	37.176284
LGT Alpha Indexing Fund	05.07.2021	38.238823	09.09.2021	37.120683
LGT Alpha Indexing Fund	06.07.2021	38.313900	10.09.2021	37.419420
LGT Alpha Indexing Fund	07.07.2021	37.643722	13.09.2021	37.499393
LGT Alpha Indexing Fund	08.07.2021	37.213136	14.09.2021	37.552526
LGT Alpha Indexing Fund	09.07.2021	37.432285	15.09.2021	37.322801
LGT Alpha Indexing Fund	12.07.2021	37.499831	16.09.2021	37.427362
LGT Alpha Indexing Fund	13.07.2021	36.351708	17.09.2021	37.496148
LGT Alpha Indexing Fund	14.07.2021	37.434524	20.09.2021	37.146007
LGT Alpha Indexing Fund	15.07.2021	37.329754	21.09.2021	37.629971
LGT Alpha Indexing Fund	16.07.2021	37.318302	22.09.2021	37.594966
LGT Alpha Indexing Fund	19.07.2021	34.966594	23.09.2021	37.781670
LGT Alpha Indexing Fund	20.07.2021	35.128796	24.09.2021	37.373749
LGT Alpha Indexing Fund	21.07.2021	37.355917	27.09.2021	37.059961
LGT Alpha Indexing Fund	22.07.2021	37.383523	28.09.2021	36.699399
LGT Alpha Indexing Fund	23.07.2021	37.654244	29.09.2021	37.157862
LGT Alpha Indexing Fund	26.07.2021	37.708278	30.09.2021	37.392845
LGT Alpha Indexing Fund	27.07.2021	37.732099	01.10.2021	37.366586
LGT Alpha Indexing Fund	28.07.2021	37.561304	04.10.2021	37.332801
LGT Alpha Indexing Fund	29.07.2021	37.495501	05.10.2021	37.455863
LGT Alpha Indexing Fund	30.07.2021	37.498320	06.10.2021	37.525414
LGT Alpha Indexing Fund	31.07.2021	37.480505	07.10.2021	37.274688
LGT Alpha Indexing Fund	02.08.2021	37.465542	08.10.2021	36.817716
LGT Alpha Indexing Fund	03.08.2021	37.540636	11.10.2021	36.701750
LGT Alpha Indexing Fund	04.08.2021	37.611519	12.10.2021	36.828118
LGT Alpha Indexing Fund	05.08.2021	37.643363	13.10.2021	37.064124

LGT Alpha Indexing Fund	14.10.2021	37.239719	27.12.2021	38.872403
LGT Alpha Indexing Fund	15.10.2021	37.182171	28.12.2021	38.926305
LGT Alpha Indexing Fund	18.10.2021	37.119656	29.12.2021	38.476489
LGT Alpha Indexing Fund	19.10.2021	37.416646	30.12.2021	38.833490
LGT Alpha Indexing Fund	20.10.2021	37.258189	31.12.2021	38.596820
LGT Alpha Indexing Fund	21.10.2021	37.359114	03.01.2022	38.746936
LGT Alpha Indexing Fund	22.10.2021	37.392455	04.01.2022	38.222441
LGT Alpha Indexing Fund	25.10.2021	37.431550	05.01.2022	38.094719
LGT Alpha Indexing Fund	26.10.2021	37.528247	07.01.2022	38.089890
LGT Alpha Indexing Fund	27.10.2021	37.168021	10.01.2022	38.147931
LGT Alpha Indexing Fund	28.10.2021	37.286876	11.01.2022	38.236874
LGT Alpha Indexing Fund	29.10.2021	37.344642	12.01.2022	38.165985
LGT Alpha Indexing Fund	31.10.2021	37.346739	13.01.2022	37.819679
LGT Alpha Indexing Fund	02.11.2021	37.504471	14.01.2022	38.368760
LGT Alpha Indexing Fund	03.11.2021	37.225612	17.01.2022	38.624974
LGT Alpha Indexing Fund	04.11.2021	37.181584	18.01.2022	38.654350
LGT Alpha Indexing Fund	05.11.2021	36.976217	19.01.2022	38.628008
LGT Alpha Indexing Fund	08.11.2021	36.996828	20.01.2022	38.523710
LGT Alpha Indexing Fund	09.11.2021	37.042078	21.01.2022	38.604928
LGT Alpha Indexing Fund	10.11.2021	37.035003	24.01.2022	38.552842
LGT Alpha Indexing Fund	11.11.2021	37.072815	25.01.2022	38.852556
LGT Alpha Indexing Fund	12.11.2021	37.157636	26.01.2022	38.843501
LGT Alpha Indexing Fund	15.11.2021	37.262437	27.01.2022	39.275580
LGT Alpha Indexing Fund	16.11.2021	37.034757	28.01.2022	39.279431
LGT Alpha Indexing Fund	17.11.2021	36.847155	31.01.2022	39.893967
LGT Alpha Indexing Fund	18.11.2021	36.778671	01.02.2022	38.935566
LGT Alpha Indexing Fund	19.11.2021	36.735273	03.02.2022	38.131013
LGT Alpha Indexing Fund	22.11.2021	36.544438	04.02.2022	38.792338
LGT Alpha Indexing Fund	23.11.2021	36.441453	07.02.2022	38.686910
LGT Alpha Indexing Fund	24.11.2021	36.529058	08.02.2022	38.689133
LGT Alpha Indexing Fund	25.11.2021	36.543527	09.02.2022	38.712242
LGT Alpha Indexing Fund	26.11.2021	36.456514	10.02.2022	38.390631
LGT Alpha Indexing Fund	29.11.2021	36.603552	11.02.2022	38.203487
LGT Alpha Indexing Fund	30.11.2021	36.990722	14.02.2022	38.332457
LGT Alpha Indexing Fund	01.12.2021	36.813111	15.02.2022	38.509277
LGT Alpha Indexing Fund	02.12.2021	36.836928	16.02.2022	38.262471
LGT Alpha Indexing Fund	03.12.2021	36.807791	17.02.2022	38.147471
LGT Alpha Indexing Fund	06.12.2021	37.143901	18.02.2022	38.203677
LGT Alpha Indexing Fund	07.12.2021	37.768875	21.02.2022	38.361668
LGT Alpha Indexing Fund	09.12.2021	37.815853	22.02.2022	37.821843
LGT Alpha Indexing Fund	10.12.2021	37.889824	23.02.2022	38.287359
LGT Alpha Indexing Fund	13.12.2021	37.850202	24.02.2022	38.553010
LGT Alpha Indexing Fund	14.12.2021	37.753007	25.02.2022	38.618616
LGT Alpha Indexing Fund	15.12.2021	38.680728	28.02.2022	38.656657
LGT Alpha Indexing Fund	16.12.2021	38.193135	02.03.2022	38.316594
LGT Alpha Indexing Fund	17.12.2021	38.050089	03.03.2022	37.988898
LGT Alpha Indexing Fund	20.12.2021	38.845788	04.03.2022	37.761425
LGT Alpha Indexing Fund	21.12.2021	38.811900	07.03.2022	37.326071
LGT Alpha Indexing Fund	22.12.2021	38.746945	08.03.2022	37.528549
LGT Alpha Indexing Fund	23.12.2021	38.840993	09.03.2022	37.875508

LGT Alpha Indexing Fund	10.03.2022	38.039774	22.04.2022	35.985560
LGT Alpha Indexing Fund	11.03.2022	37.991365	25.04.2022	36.675246
LGT Alpha Indexing Fund	14.03.2022	38.188305	26.04.2022	36.011434
LGT Alpha Indexing Fund	15.03.2022	38.730480	27.04.2022	36.215733
LGT Alpha Indexing Fund	16.03.2022	38.777564	28.04.2022	36.390846
LGT Alpha Indexing Fund	17.03.2022	38.106214	29.04.2022	36.026942
LGT Alpha Indexing Fund	18.03.2022	37.713237	30.04.2022	36.036629
LGT Alpha Indexing Fund	21.03.2022	38.131814	02.05.2022	36.507414
LGT Alpha Indexing Fund	22.03.2022	38.161560	03.05.2022	35.918033
LGT Alpha Indexing Fund	23.03.2022	36.249469	04.05.2022	35.518718
LGT Alpha Indexing Fund	24.03.2022	36.151756	05.05.2022	35.236882
LGT Alpha Indexing Fund	25.03.2022	36.140014	06.05.2022	35.437590
LGT Alpha Indexing Fund	28.03.2022	36.252831	09.05.2022	35.885201
LGT Alpha Indexing Fund	29.03.2022	35.760664	10.05.2022	36.357120
LGT Alpha Indexing Fund	30.03.2022	35.766013	11.05.2022	35.628831
LGT Alpha Indexing Fund	31.03.2022	35.380857	12.05.2022	36.260967
LGT Alpha Indexing Fund	01.04.2022	35.649168	13.05.2022	36.603664
LGT Alpha Indexing Fund	04.04.2022	35.654922	16.05.2022	36.905516
LGT Alpha Indexing Fund	05.04.2022	35.782623	17.05.2022	37.198126
LGT Alpha Indexing Fund	06.04.2022	35.914666	18.05.2022	36.623731
LGT Alpha Indexing Fund	07.04.2022	36.214409	19.05.2022	36.316010
LGT Alpha Indexing Fund	08.04.2022	36.497407	20.05.2022	36.951911
LGT Alpha Indexing Fund	11.04.2022	36.157386	23.05.2022	37.253900
LGT Alpha Indexing Fund	12.04.2022	35.916758	24.05.2022	36.983405
LGT Alpha Indexing Fund	13.04.2022	36.031653	25.05.2022	37.120777
LGT Alpha Indexing Fund	14.04.2022	36.128655	27.05.2022	37.247202
LGT Alpha Indexing Fund	19.04.2022	36.429147	30.05.2022	37.112534
LGT Alpha Indexing Fund	20.04.2022	36.439054	31.05.2022	37.009907
LGT Alpha Indexing Fund	21.04.2022	36.299439		

LGT Capital Partners (FL) Ltd.
Herrengasse 12, FL-9490 Vaduz
Tel. +423 235 25 25, lgt.cp@lgtcp.com

LGT Bank Ltd.
Herrengasse 12, FL-9490 Vaduz
Tel. +423 235 11 22, info@lgt.com

www.lgt.com

