



# Semi-Annual Report

## **LGT Multi-Assets SICAV**

Investment company with variable capital  
under the laws of Liechtenstein

LGT Capital Partners (FL) Ltd.

As of 30 November 2022



# Unaudited Semi-Annual Report as of 30 November 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., Pfäeffikon

*Dr. Magnus Pirovino, director*

### Board of Management of the Management Company

*Roger Gauch*

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

*Lars Inderwildi*

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

*Alois Wille*

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

*Pierre-André Wirth*

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

### Depository

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

### Asset manager

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

## Licensed for distribution

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

<sup>1</sup> only for institutional investors

## Notices to investors and general information

### Notices

None.

### ISINs

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

LGT 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 depository) 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](http://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](http://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.



## Consolidated balance sheet as of 30.11.2022

Assets	30.11.2022 CHF	30.11.2021 CHF
<b>Current assets</b>	<b>2,844,042,072.00</b>	<b>3,651,500,090.35</b>
<b>Receivables</b>	<b>0.00</b>	<b>0.00</b>
Trade receivables	0.00	0.00
Receivables from affiliated companies	0.00	0.00
Other receivables	0.00	0.00
<b>Securities</b>	<b>2,740,198,642.79</b>	<b>3,479,679,329.30</b>
Other securities	2,740,198,642.79	3,479,679,329.30
Money market instruments	0.00	0.00
Equities and other securities	338,269,786.63	400,379,679.59
Bonds, convertible bonds, warrant bonds	56,001,820.12	94,655,668.79
Funds	2,120,771,562.96	2,628,601,879.02
Private Equity Investments	0.00	0.00
Participations in Private Equity portfolios	0.00	0.00
Other securities and book-entry securities	225,155,473.08	356,042,101.90
Other, similar rights to the securities	0.00	0.00
Participations in other portfolios	0.00	0.00
<b>Derivative financial instruments</b>	<b>31,226,862.57</b>	<b>-32,545,812.06</b>
<b>Balances at banks, post office, cheques, cash</b>	<b>72,616,566.64</b>	<b>204,366,573.11</b>
Sight deposits	57,370,966.64	165,514,473.11
Time deposits	15,245,600.00	38,852,100.00
<b>Accrued income and prepaid expenses</b>	<b>700,847.36</b>	<b>5,308,690.17</b>
Other assets	700,847.36	5,308,690.17
<b>Total assets</b>	<b>2,844,742,919.36</b>	<b>3,656,808,780.52</b>

<b>Liabilities</b>	<b>30.11.2022</b>	<b>30.11.2021</b>
	<b>CHF</b>	<b>CHF</b>
<b>Equity capital</b>	<b>-2,837,170,253.66</b>	<b>-3,652,159,551.31</b>
Share capital	-50,000.00	-50,000.00
Share certificate capital	-2,954,442,470.35	-3,709,483,925.43
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)	117,322,216.69	57,374,374.12
<b>Provisions</b>	<b>-1,800.00</b>	<b>-1,800.00</b>
Tax provisions	-1,800.00	-1,800.00
Other provisions	0.00	0.00
<b>Liabilities (≤ 1 year)</b>	<b>-4,204,602.56</b>	<b>-131,569.45</b>
Due to banks	-4,204,602.56	-131,569.45
Trade liabilities	0.00	0.00
Liabilities to affiliated companies	0.00	0.00
Other liabilities	0.00	0.00
<b>Accrued expenses and prepaid income</b>	<b>-3,366,263.14</b>	<b>-4,515,859.76</b>
<b>Total liabilities</b>	<b>-2,844,742,919.36</b>	<b>-3,656,808,780.52</b>

## Consolidated profit and loss account for the period from 01.06.2022 to 30.11.2022

Expenditures	01.06.2022 - 30.11.2022 CHF	01.06.2021 - 30.11.2021 CHF
<b>Expenditures to obtain services provided</b>	<b>122,247,200.55</b>	<b>116,876,603.02</b>
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	-747,424.78	-527,288.84
Hedge costs	0.00	0.00
Other expenses	468,173.41	353,970.80
Compensation paid to group companies	21,741,698.74	28,388,688.08
Currency losses from consolidation	103,052.26	0.00
Realized capital losses (net)	86,537,270.06	0.00
Unrealized capital losses (net)	14,144,430.86	88,661,232.98
<b>Interest and similar expenses</b>	<b>103,722.36</b>	<b>141,580.10</b>
Interest payable	103,722.36	141,580.10
<b>Result on ordinary business activity</b>	<b>0.00</b>	<b>0.00</b>
<b>Extraordinary expenses</b>	<b>0.00</b>	<b>0.00</b>
<b>Taxes on income and profit</b>	<b>1,800.00</b>	<b>1,800.00</b>
<b>Other taxes</b>	<b>0.00</b>	<b>0.00</b>
<b>Annual loss (share capital)</b>	<b>0.00</b>	<b>0.00</b>
<b>Overall success (share certificate capital)</b>	<b>-117,322,216.69</b>	<b>-57,374,374.12</b>
<b>Total expenditures</b>	<b>5,030,506.22</b>	<b>59,645,609.00</b>

<b>Income</b>	<b>01.06.2022 - 30.11.2022</b>	<b>01.06.2021 - 30.11.2021</b>
	<b>CHF</b>	<b>CHF</b>
<b>Net turnover</b>	<b>0.00</b>	<b>0.00</b>
Payments from administration	0.00	0.00
<b>Other operating income</b>	<b>3,747,706.11</b>	<b>58,451,796.48</b>
Income from money market instruments	0.00	0.00
Income from shares and other equities	2,633,417.49	2,757,159.95
Income from shares of other investment companies	1,154,929.05	2,806,624.28
Income from derivative financial instruments	0.00	0.00
Buying into current earnings with the issue of units	-168,026.25	-882,596.87
Income from securities lending	0.00	0.00
Other income	127,385.82	184,955.55
Realized capital gains (net)	0.00	53,319,860.28
Unrealized capital gains (net)	0.00	0.00
Currency gains from consolidation	0.00	265,793.29
<b>Other interest and similar income</b>	<b>1,282,800.11</b>	<b>1,193,812.52</b>
Income from bank deposits	774,535.75	13,910.39
Income from bonds, convertible bonds, warrant bonds	508,264.36	1,179,902.13
<b>Extraordinary income</b>	<b>0.00</b>	<b>0.00</b>
<b>Total income</b>	<b>5,030,506.22</b>	<b>59,645,609.00</b>

## LGT GIM Balanced UCITS under the laws of Liechtenstein

### 3-Year Comparison

As of:	30.11.2022	30.11.2021	30.11.2020
Net asset value (USD) B	239,851,796	270,355,641	235,587,378
Units outstanding at the end of the period (USD) B	16,501	16,626	15,717
Net asset value per unit at the end of the period (USD) B	14,535.48	16,261.03	14,989.17
Net asset value per unit at the beginning of the period (USD) B	16,261.03	14,989.17	13,910.01
Percent change in asset value vs previous year (USD) B	-10.61%	8.49%	7.76%
Net asset value (CHF) B	177,646,939	206,958,078	185,081,358
Units outstanding at the end of the period (CHF) B	14,750	15,104	14,589
Net asset value per unit at the end of the period (CHF) B	12,043.55	13,702.58	12,686.35
Net asset value per unit at the beginning of the period (CHF) B	13,702.58	12,686.35	12,275.32
Percent change in asset value vs previous year (CHF) B	-12.11%	8.01%	3.35%
Net asset value (EUR) B	274,041,783	329,758,255	281,316,869
Units outstanding at the end of the period (EUR) B	19,756	21,182	19,729
Net asset value per unit at the end of the period (EUR) B	13,871.36	15,567.59	14,258.89
Net asset value per unit at the beginning of the period (EUR) B	15,567.59	14,258.89	13,714.68
Percent change in asset value vs previous year (EUR) B	-10.90%	9.18%	3.97%
Net asset value (USD) B1	n.a.	679,625	626,470
Units outstanding at the end of the period (USD) B1	n.a.	55	55
Net asset value per unit at the end of the period (USD) B1	n.a.	12,356.82	11,390.37
Net asset value per unit at the beginning of the period (USD) B1	12,356.82 <sup>1</sup>	11,390.37	10,570.31
Percent change in asset value vs previous year (USD) B1	n.a. <sup>1</sup>	8.48%	7.76%
Net asset value (USD) IM	1,097,713	24,275,336	23,172,420
Units outstanding at the end of the period (USD) IM	63	1,259	1,323
Net asset value per unit at the end of the period (USD) IM	17,499.57	19,286.97	17,516.58
Net asset value per unit at the beginning of the period (USD) IM	19,286.97	17,516.58	16,016.88
Percent change in asset value vs previous year (USD) IM	-9.27%	10.11%	9.36%
Net asset value (CHF) IM	3,921,631	3,021,510	2,177,212
Units outstanding at the end of the period (CHF) IM	335	230	182
Net asset value per unit at the end of the period (CHF) IM	11,699.65	13,114.54	11,962.71
Net asset value per unit at the beginning of the period (CHF) IM	13,114.54	11,962.71	11,404.77
Percent change in asset value vs previous year (CHF) IM	-10.79%	9.63%	4.89%

<sup>1</sup> Closing 24.10.2022

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

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

## Statement of net assets as of 30.11.2022

	<b>30.11.2022</b>
<b>Assets</b>	<b>USD</b>
Bank balance	
Current account balance	12,561,474.05
Time credit balance	3,000,000.00
Transferable securities	
Investment fund units	624,868,268.79
Other transferable securities and book-entry securities	68,644,830.81
Derivative financial instruments	6,751,706.74
Other assets	91,979.39
<b>Total assets</b>	<b>715,918,259.78</b>
Liabilities	-2,166,194.16
<b>Net assets</b>	<b>713,752,065.62</b>

## Statement of income for the period from 01.06.2022 to 30.11.2022

	<b>30.11.2022</b>
<b>Earnings</b>	<b>USD</b>
Earnings from cash in banks	216,398.72
Earnings from transferable securities	
Units of other investment undertakings	153,725.90
Buying into current earnings with the issue of units	-83,838.99
<b>Total earnings</b>	<b>286,285.63</b>
<b>Expenses</b>	<b>30.11.2022</b>
	<b>USD</b>
Interest payable	7,731.86
Remunerations as specified by internal regulations	5,524,781.05
Other expenses	35,716.07
Adjustment of current earnings with the redemption of units	-190,129.93
<b>Total expenses</b>	<b>5,378,099.05</b>
<b>Net earnings</b>	<b>-5,091,813.42</b>
Capital gains and capital losses realized	-13,901,845.40
<b>Profit or loss realized</b>	<b>-18,993,658.82</b>
Capital gains and capital losses not realized	-18,058,183.81
<b>Net profit / loss</b>	<b>-37,051,842.63</b>

## Change in net assets

	<b>30.11.2022</b>
	<b>USD</b>
Net assets at the beginning of the period under review	778,307,959.28
Distributions	0.00
Balance from unit movements	-27,504,051.03
Net profit / loss	-37,051,842.63
<b>Net assets at the end of the period under review</b>	<b>713,752,065.62</b>

## Changes in the number of units outstanding

	<b>30.11.2022</b>
	<b>Number</b>
LGT GIM Balanced (USD) B	
Number of units outstanding at the beginning of the period	16,527.874
Number of units issued	973.878
Number of units redeemed	-1,000.620
<b>Number of units outstanding at the end of the period</b>	<b>16,501.132</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT GIM Balanced (CHF) B	
Number of units outstanding at the beginning of the period	15,285.781
Number of units issued	151.572
Number of units redeemed	-686.970
<b>Number of units outstanding at the end of the period</b>	<b>14,750.383</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT GIM Balanced (EUR) B	
Number of units outstanding at the beginning of the period	21,002.453
Number of units issued	180.694
Number of units redeemed	-1,427.206
<b>Number of units outstanding at the end of the period</b>	<b>19,755.941</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT GIM Balanced (USD) B1	
Number of units outstanding at the beginning of the period	55.000
Number of units issued	47.864
Number of units redeemed	-102.864
<b>Number of units outstanding at the end of the period</b>	<b>0.000</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT GIM Balanced (USD) IM	
Number of units outstanding at the beginning of the period	74.188
Number of units issued	0.000
Number of units redeemed	-11.460
<b>Number of units outstanding at the end of the period</b>	<b>62.728</b>



**30.11.2022**  
**Number**

LGT GIM Balanced (CHF) IM	
Number of units outstanding at the beginning of the period	340.690
Number of units issued	5.336
Number of units redeemed	-10.834
<b>Number of units outstanding at the end of the period</b>	<b>335.192</b>

## Inventory of fund assets

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in USD <sup>4</sup>	in % <sup>4</sup>
<b>Securities</b>							
<b>Investment fund units</b>							
IE00BYZHSH67 AGX Convergence A USD		19,110	1,204	4,190	16,124	21,133,905.93	2.96
IE00B8CL4484 Crown Listed Private Equity O EUR		95,128	11,220	17,728	88,620	35,144,211.13	4.92
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		9,698	0	0	9,698	13,017,132.60	1.82
IE00BDTM8695 LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		77,750	0	4,750	73,000	10,061,590.00	1.41
IE00BQ1YC623 LGT Dynamic Protection A USD		13,880	5,755	1,135	18,500	21,149,596.64	2.96
IE00BYMD2535 LGT Dynamic Protection U A USD		7,150	0	7,150	0	0.00	0.00
LI0026536669 LGT Select Bond Emerging Markets (USD) IM		13,410	430	1,130	12,710	20,249,317.80	2.84
LI0026564646 LGT Select Bond High Yield (USD) IM		9,660	2,980	730	11,910	28,457,873.10	3.99
LI0225414825 LGT Select Cat Bond (USD) IM		6,450	0	1,015	5,435	6,925,222.65	0.97
LI0026536388 LGT Select Equity Emerging Markets (USD) IM		14,010	660	1,650	13,020	24,335,942.40	3.41
LI0113203439 LGT Select Equity EMV (USD) IM		11,640	3,700	1,760	13,580	41,532,393.00	5.82
LI0514239651 LGT Select Equity Global (USD) IM		86,340	4,390	8,490	82,240	111,404,771.20	15.61
LI0148226009 LGT Select REITS (USD) IM		24,000	2,960	5,870	21,090	36,214,271.70	5.07
LI0036240674 LGT Sustainable Bond Fd Global Infl (EUR) IM		0	4,690	0	4,690	5,350,031.15	0.75
IE00BYVTJL70 LGT Sustainable Bond Global Sub-Fd B (EUR)		17,980	9,440	1,100	26,320	27,718,495.50	3.88
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		11,140	0	1,790	9,350	10,518,750.00	1.47
IE00BYVTJV78 LGT Sustainable Quality Eq Hdg Sub-Fd B (USD)		13,950	3,750	1,620	16,080	27,541,824.00	3.86
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fund		14,780	0	990	13,790	15,171,482.20	2.13
LI0520938486 MA Sustainable Global Equity Fund (USD) IM		17,680	400	3,730	14,350	18,370,870.00	2.57
LI0392171307 MA Sustainable Money Market Fund (USD) IM		1,000	3,000	3,999	1	1,061.49	0.00
LI0113203447 MA Sustainable Portfolio Government Bonds (USD) IM		111,029	8,716	17,955	101,790	128,445,747.30	18.00
IE00BF553838 Ut iShs J.P. Morgan ESG USD EM Bd UCITS ETF		986,000	0	0	986,000	4,728,856.00	0.66

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in USD <sup>4</sup>	in % <sup>4</sup>
IE00B1TXHL60 Ut iShs Lis Pri Eq USD		0	352,540	60,840	291,700	6,962,879.00	0.98
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund USD		13,490	0	890	12,600	10,432,044.00	1.46
<b>Total Investment fund units</b>						<b>624,868,268.79</b>	<b>87.54</b>

## Other securities and rights

*Other securities and rights, listed on an official stock exchange*

### USD

JE00B588CD74 WisdomTree Metal Securities LBMA Gold		64,770	0	64,770	0	0.00	0.00
JE00BN2CJ301 WTM ETC Core Phys Gold		65,110	9,000	32,130	41,980	7,340,412.90	1.03
<b>Total Other securities and rights, listed on an official stock exchange</b>						<b>7,340,412.90</b>	<b>1.03</b>

*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	5,883	17,420	21,221,740.80	2.97
LU0991121749 SS Ct/LGT Crown Alpha Sub-Fund C WFM		30,863	0	6,693	24,170	40,082,677.11	5.62
<b>Total Other securities and rights, which are traded on another market open to the public</b>						<b>61,304,417.91</b>	<b>8.59</b>

<b>Total Securities</b>						<b>693,513,099.60</b>	<b>97.16</b>
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Total Securities						693,513,099.60	97.16
Current account balance						12,561,474.05	1.76
Time credit balance						3,000,000.00	0.42
Derivative financial instruments						6,751,706.74	0.95
Other assets						91,979.39	0.01
<b>Total assets as of 30.11.2022</b>						<b>715,918,259.78</b>	<b>100.30</b>
Liabilities						-2,166,194.16	-0.30
<b>Net assets as of 30.11.2022</b>						<b>713,752,065.62</b>	<b>100.00</b>

## 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 <sup>4</sup>	in % <sup>4</sup>
CHF	Purchase	13,900.00	USD	14,602.51	18.01.2023	LGT Bank AG	79.78	0.00
CHF	Purchase	104,000.00	USD	109,256.21	18.01.2023	LGT Bank AG	596.87	0.00
CHF	Purchase	3,049,880.00	USD	3,122,186.72	18.01.2023	LGT Bank AG	99,339.41	0.01
CHF	Purchase	38,700.00	USD	41,231.84	18.01.2023	LGT Bank AG	-353.82	0.00
CHF	Purchase	500,000.00	USD	532,711.13	18.01.2023	LGT Bank AG	-4,571.31	0.00
CHF	Purchase	48,900.00	USD	52,119.53	18.01.2023	LGT Bank AG	-467.46	0.00
CHF	Purchase	139,193,500.00	USD	142,493,507.13	18.01.2023	LGT Bank AG	4,533,752.28	0.64
CHF	Purchase	1,260,000.00	USD	1,342,432.04	18.01.2023	LGT Bank AG	-11,519.70	0.00
CHF	Purchase	2,220,000.00	USD	2,366,162.60	18.01.2023	LGT Bank AG	-21,221.81	0.00
EUR	Purchase	2,100,000.00	USD	2,193,290.40	18.01.2023	LGT Bank AG	-21,449.40	0.00
EUR	Purchase	217,337,000.00	USD	219,637,946.82	18.01.2023	LGT Bank AG	5,134,151.95	0.72
EUR	Purchase	1,400,000.00	USD	1,454,056.80	18.01.2023	LGT Bank AG	-6,162.80	0.00
EUR	Purchase	2,090,000.00	USD	2,182,846.16	18.01.2023	LGT Bank AG	-21,347.26	0.00
EUR	Purchase	700,000.00	USD	720,265.70	18.01.2023	LGT Bank AG	3,681.30	0.00
THB	Purchase	17,000,000.00	USD	478,625.27	18.01.2023	LGT Bank AG	6,580.20	0.00
CHF	Sale	5,907,000.00	USD	6,068,862.64	18.01.2023	LGT Bank AG	-170,581.17	-0.02
EUR	Sale	7,050,000.00	USD	7,322,214.60	18.01.2023	LGT Bank AG	31,034.10	0.00
EUR	Sale	263,000.00	USD	270,614.11	18.01.2023	LGT Bank AG	-1,383.12	0.00
EUR	Sale	62,267,000.00	USD	62,920,616.70	18.01.2023	LGT Bank AG	-1,476,537.37	-0.21
GBP	Sale	12,026,000.00	USD	13,810,417.88	18.01.2023	LGT Bank AG	-539,714.85	-0.08
HKD	Sale	28,220,000.00	USD	3,597,467.14	18.01.2023	LGT Bank AG	-17,741.90	0.00
JPY	Sale	116,000,000.00	USD	823,124.11	18.01.2023	LGT Bank AG	-13,636.46	0.00
JPY	Sale	2,934,660,000.00	USD	20,303,212.10	18.01.2023	LGT Bank AG	-865,820.31	-0.12
KRW	Sale	516,650,000.00	USD	387,264.82	18.01.2023	LGT Bank AG	-5,750.50	0.00
KRW	Sale	4,848,500,000.00	USD	3,554,775.14	18.01.2023	LGT Bank AG	-133,475.71	-0.02
THB	Sale	75,100,000.00	USD	2,051,035.11	18.01.2023	LGT Bank AG	-92,431.41	-0.01
TWD	Sale	27,200,000.00	USD	884,610.38	18.01.2023	LGT Bank AG	-12,234.37	0.00
TWD	Sale	120,120,000.00	USD	3,805,854.53	18.01.2023	LGT Bank AG	-154,770.16	-0.02
<b>Total Forward exchange transactions</b>							<b>6,238,045.00</b>	<b>0.87</b>

### 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 <sup>4</sup>	in % <sup>4</sup>
EURO STOXX 50 DEC 22	-194	10.00	16.12.2022	EUREX	-7,922,479.55	-774,532.96	-0.11
<b>Total</b>					<b>-7,922,479.55</b>	<b>-774,532.96</b>	<b>-0.11</b>

## 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 <sup>4</sup>	in % <sup>4</sup>
Mini S&P 500 DEC 22	129	50.00	16.12.2022	CME	26,324,062.50	852,143.12	0.12
MSCI EM Asia DEC 22	87	100.00	19.12.2022	EUREX	4,995,540.00	113,599.00	0.02
TOPIX DEC 22	70	10,000.00	09.12.2022	JPX	9,982,058.04	322,452.58	0.05
<b>Total</b>					<b>41,301,660.54</b>	<b>1,288,194.70</b>	<b>0.18</b>
<b>Total open derivative financial instruments at the end of the period under review</b>						<b>6,751,706.74</b>	<b>0.95</b>

## Transactions derivative financial instruments during the period under review

### Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
29.06.2022	CHF	USD	21,200.00	21,998.36
29.06.2022	CHF	USD	3,379,900.00	3,633,129.10
29.06.2022	CHF	USD	1,480,000.00	1,563,726.61
29.06.2022	CHF	USD	1,800,000.00	1,883,085.50
29.06.2022	CHF	USD	1,000,000.00	999,653.12
29.06.2022	CHF	USD	5,522,000.00	5,732,378.28
29.06.2022	CHF	USD	42,750.00	43,856.68
29.06.2022	CHF	USD	1,200,000.00	1,235,523.78
29.06.2022	CHF	USD	56,000.00	58,584.88
29.06.2022	CHF	USD	1,150,000.00	1,156,714.73
29.06.2022	CHF	USD	161,616,000.00	173,724,604.97
29.06.2022	EUR	USD	4,010,000.00	4,329,697.25
29.06.2022	EUR	USD	1,370,000.00	1,470,705.96
29.06.2022	EUR	USD	2,330,000.00	2,427,030.52
29.06.2022	EUR	USD	256,097,000.00	280,381,141.93
29.06.2022	EUR	USD	1,600,000.00	1,709,480.00
29.06.2022	EUR	USD	1,470,000.00	1,606,836.42
29.06.2022	EUR	USD	55,337,000.00	58,363,933.90
29.06.2022	EUR	USD	950,000.00	1,017,891.75
29.06.2022	EUR	USD	1,830,000.00	1,908,258.12
29.06.2022	GBP	USD	11,840,000.00	14,511,104.00
29.06.2022	GBP	USD	890,000.00	1,074,432.92
29.06.2022	HKD	USD	7,460,000.00	952,533.32
29.06.2022	HKD	USD	36,950,000.00	4,707,006.37
29.06.2022	JPY	USD	217,000,000.00	1,733,305.15
29.06.2022	JPY	USD	2,584,900,000.00	18,996,839.86
29.06.2022	JPY	USD	224,000,000.00	1,660,564.39
29.06.2022	KRW	USD	5,655,500,000.00	4,343,702.00
29.06.2022	THB	USD	75,100,000.00	2,119,672.59
29.06.2022	TWD	USD	176,320,000.00	5,914,793.69
29.06.2022	USD	CHF	3,254,905.01	3,135,450.00
29.06.2022	USD	CHF	274,288.22	275,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
29.06.2022	USD	CHF	2,194.31	2,200.00
29.06.2022	USD	CHF	3,727,145.64	3,714,000.00
29.06.2022	USD	CHF	1,892,877.61	1,830,000.00
29.06.2022	USD	CHF	551,946.72	550,000.00
29.06.2022	USD	CHF	13,628.54	12,900.00
29.06.2022	USD	CHF	20,114.96	20,000.00
29.06.2022	USD	CHF	35,168.22	34,000.00
29.06.2022	USD	CHF	12,239.22	11,700.00
29.06.2022	USD	CHF	72,656.26	72,400.00
29.06.2022	USD	CHF	46,330.04	45,000.00
29.06.2022	USD	CHF	8,945,501.45	8,322,000.00
29.06.2022	USD	CHF	3,275,574.72	3,180,000.00
29.06.2022	USD	CHF	1,698,768.24	1,650,000.00
29.06.2022	USD	CHF	1,136,790.97	1,055,000.00
29.06.2022	USD	CHF	151,356,275.30	145,801,500.00
29.06.2022	USD	CHF	1,141,523.81	1,135,000.00
29.06.2022	USD	CHF	73,970.93	74,000.00
29.06.2022	USD	CHF	1,255,304.97	1,200,000.00
29.06.2022	USD	CHF	67,777.62	65,800.00
29.06.2022	USD	CHF	28,446.71	26,400.00
29.06.2022	USD	CHF	3,448,644.68	3,450,000.00
29.06.2022	USD	CHF	67,189.55	65,500.00
29.06.2022	USD	CHF	1,597,921.46	1,540,000.00
29.06.2022	USD	EUR	1,867,736.88	1,740,000.00
29.06.2022	USD	EUR	135,516.29	130,000.00
29.06.2022	USD	EUR	1,486,403.84	1,360,000.00
29.06.2022	USD	EUR	239,055,137.90	226,657,000.00
29.06.2022	USD	EUR	3,803,523.25	3,550,000.00
29.06.2022	USD	EUR	64,974,519.93	59,347,000.00
29.06.2022	USD	EUR	6,569,110.80	6,300,000.00
29.06.2022	USD	EUR	231,816.42	220,000.00
29.06.2022	USD	EUR	1,597,919.00	1,480,000.00
29.06.2022	USD	EUR	2,320,148.60	2,200,000.00
29.06.2022	USD	EUR	3,570,273.30	3,300,000.00
29.06.2022	USD	EUR	4,704,961.44	4,440,000.00
29.06.2022	USD	EUR	2,571,054.84	2,440,000.00
29.06.2022	USD	EUR	569,680.02	540,000.00
29.06.2022	USD	EUR	2,617,518.75	2,450,000.00
29.06.2022	USD	EUR	2,700,705.28	2,560,000.00
29.06.2022	USD	EUR	6,541,222.88	6,280,000.00
29.06.2022	USD	GBP	15,311,971.15	11,690,000.00
29.06.2022	USD	GBP	1,261,532.48	1,040,000.00
29.06.2022	USD	HKD	5,672,273.63	44,410,000.00
29.06.2022	USD	JPY	22,045,199.98	2,725,900,000.00
29.06.2022	USD	JPY	2,332,963.72	300,000,000.00
29.06.2022	USD	KRW	4,635,579.74	5,655,500,000.00
29.06.2022	USD	THB	2,238,304.63	75,100,000.00
29.06.2022	USD	TWD	6,155,349.97	176,320,000.00
12.10.2022	CHF	USD	150,600.00	159,163.30
12.10.2022	CHF	USD	145,801,500.00	152,532,771.19
12.10.2022	CHF	USD	450,000.00	454,629.03

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	CHF	USD	54,600.00	57,529.46
12.10.2022	CHF	USD	5,297,000.00	5,377,664.97
12.10.2022	CHF	USD	1,120,000.00	1,150,902.89
12.10.2022	CHF	USD	52,500.00	54,761.83
12.10.2022	CHF	USD	14,000.00	14,748.95
12.10.2022	CHF	USD	1,950,000.00	2,054,907.12
12.10.2022	CHF	USD	252,000.00	265,481.13
12.10.2022	CHF	USD	1,960,000.00	2,044,441.57
12.10.2022	CHF	USD	400,000.00	403,257.92
12.10.2022	CHF	USD	2,330,000.00	2,455,011.65
12.10.2022	CHF	USD	9,330.00	9,587.43
12.10.2022	CHF	USD	1,980,000.00	2,092,585.27
12.10.2022	CHF	USD	44,000.00	46,367.13
12.10.2022	CHF	USD	3,135,450.00	3,280,205.47
12.10.2022	EUR	USD	1,170,000.00	1,200,951.18
12.10.2022	EUR	USD	1,040,000.00	1,041,231.36
12.10.2022	EUR	USD	59,227,000.00	58,403,744.70
12.10.2022	EUR	USD	1,450,000.00	1,471,819.60
12.10.2022	EUR	USD	3,700,000.00	3,802,523.30
12.10.2022	EUR	USD	1,940,000.00	1,969,266.84
12.10.2022	EUR	USD	2,700,000.00	2,700,580.50
12.10.2022	EUR	USD	226,657,000.00	240,933,671.12
12.10.2022	EUR	USD	470,000.00	482,155.61
12.10.2022	EUR	USD	4,450,000.00	4,558,940.45
12.10.2022	EUR	USD	2,100,000.00	2,087,536.50
12.10.2022	EUR	USD	780,000.00	819,141.96
12.10.2022	EUR	USD	1,600,000.00	1,708,793.60
12.10.2022	EUR	USD	3,820,000.00	3,904,188.98
12.10.2022	EUR	USD	3,000,000.00	2,896,641.00
12.10.2022	GBP	USD	900,000.00	1,036,391.40
12.10.2022	GBP	USD	400,000.00	476,342.00
12.10.2022	GBP	USD	544,000.00	642,071.78
12.10.2022	GBP	USD	11,036,000.00	12,414,506.76
12.10.2022	GBP	USD	470,000.00	530,790.74
12.10.2022	HKD	USD	36,950,000.00	4,706,658.62
12.10.2022	JPY	USD	2,804,660,000.00	19,367,326.36
12.10.2022	JPY	USD	90,500,000.00	662,463.50
12.10.2022	JPY	USD	129,000,000.00	920,660.48
12.10.2022	KRW	USD	5,655,500,000.00	4,032,442.07
12.10.2022	THB	USD	75,100,000.00	2,000,532.77
12.10.2022	TWD	USD	169,420,000.00	5,376,705.81
12.10.2022	TWD	USD	33,000,000.00	1,111,960.99
12.10.2022	USD	CHF	1,764,735.80	1,700,000.00
12.10.2022	USD	CHF	1,167,275.84	1,120,000.00
12.10.2022	USD	CHF	122,256.99	116,000.00
12.10.2022	USD	CHF	2,419,547.52	2,400,000.00
12.10.2022	USD	CHF	963,657.54	920,000.00
12.10.2022	USD	CHF	17,567.41	17,000.00
12.10.2022	USD	CHF	65,668.64	65,000.00
12.10.2022	USD	CHF	58,223.81	57,000.00
12.10.2022	USD	CHF	3,030,860.22	3,000,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	USD	CHF	16,675.37	16,000.00
12.10.2022	USD	CHF	46,550.36	45,000.00
12.10.2022	USD	CHF	11,418.88	11,000.00
12.10.2022	USD	CHF	660,538.28	625,000.00
12.10.2022	USD	CHF	2,757,969.77	2,700,000.00
12.10.2022	USD	CHF	2,017,182.26	1,950,000.00
12.10.2022	USD	CHF	3,114,700.51	3,067,980.00
12.10.2022	USD	CHF	51,415.38	51,000.00
12.10.2022	USD	CHF	142,480,710.66	140,343,500.00
12.10.2022	USD	CHF	379,418.25	360,000.00
12.10.2022	USD	CHF	15,188.08	14,500.00
12.10.2022	USD	CHF	930,039.34	900,000.00
12.10.2022	USD	CHF	5,775,848.54	5,522,000.00
12.10.2022	USD	EUR	4,912,529.30	4,900,000.00
12.10.2022	USD	EUR	1,784,551.46	1,780,000.00
12.10.2022	USD	EUR	4,055,297.40	4,200,000.00
12.10.2022	USD	EUR	1,750,376.25	1,750,000.00
12.10.2022	USD	EUR	199,534.58	190,000.00
12.10.2022	USD	EUR	152,262.90	150,000.00
12.10.2022	USD	EUR	797,190.42	780,000.00
12.10.2022	USD	EUR	2,848,057.18	2,780,000.00
12.10.2022	USD	EUR	216,090,995.70	219,137,000.00
12.10.2022	USD	EUR	615,872.40	600,000.00
12.10.2022	USD	EUR	945,127.96	920,000.00
12.10.2022	USD	EUR	5,387,832.30	5,420,000.00
12.10.2022	USD	EUR	3,323,930.88	3,320,000.00
12.10.2022	USD	EUR	609,534.40	620,000.00
12.10.2022	USD	EUR	710,533.60	700,000.00
12.10.2022	USD	EUR	3,187,884.80	3,200,000.00
12.10.2022	USD	EUR	1,130,023.40	1,100,000.00
12.10.2022	USD	EUR	58,811,720.90	55,337,000.00
12.10.2022	USD	EUR	1,333,621.90	1,300,000.00
12.10.2022	USD	EUR	5,820,070.40	5,920,000.00
12.10.2022	USD	GBP	775,931.68	680,000.00
12.10.2022	USD	GBP	14,539,117.44	11,840,000.00
12.10.2022	USD	GBP	1,004,847.80	830,000.00
12.10.2022	USD	HKD	4,716,029.91	36,950,000.00
12.10.2022	USD	JPY	704,367.89	95,700,000.00
12.10.2022	USD	JPY	1,091,010.45	146,000,000.00
12.10.2022	USD	JPY	19,140,509.03	2,584,900,000.00
12.10.2022	USD	JPY	782,550.76	105,000,000.00
12.10.2022	USD	JPY	646,997.64	92,560,000.00
12.10.2022	USD	KRW	4,354,739.35	5,655,500,000.00
12.10.2022	USD	THB	2,124,391.28	75,100,000.00
12.10.2022	USD	TWD	877,340.41	26,100,000.00
12.10.2022	USD	TWD	5,920,752.18	176,320,000.00
03.11.2022	USD	EUR	594,673.20	600,000.00
16.11.2022	CHF	USD	66,700.00	66,785.69
16.11.2022	CHF	USD	16,400.00	16,430.45
16.11.2022	CHF	USD	620,000.00	621,150.99
16.11.2022	CHF	USD	5,907,000.00	6,018,339.28



Maturity	Purchase	Sale	Purchase Amount	Sale Amount
16.11.2022	CHF	USD	450,000.00	452,681.23
16.11.2022	CHF	USD	3,067,980.00	3,124,903.24
16.11.2022	CHF	USD	2,970,000.00	2,973,815.41
16.11.2022	CHF	USD	140,343,500.00	142,947,430.39
16.11.2022	EUR	USD	3,370,000.00	3,333,411.91
16.11.2022	EUR	USD	260,000.00	257,346.18
16.11.2022	EUR	USD	219,137,000.00	216,624,375.16
16.11.2022	EUR	USD	250,000.00	243,090.50
16.11.2022	EUR	USD	2,470,000.00	2,470,377.91
16.11.2022	EUR	USD	62,267,000.00	62,572,108.30
16.11.2022	GBP	USD	12,026,000.00	13,776,985.60
16.11.2022	HKD	USD	8,730,000.00	1,112,609.46
16.11.2022	HKD	USD	28,220,000.00	3,595,087.65
16.11.2022	JPY	USD	2,934,660,000.00	20,127,983.54
16.11.2022	KRW	USD	4,848,500,000.00	3,547,336.85
16.11.2022	THB	USD	75,100,000.00	2,038,545.06
16.11.2022	TWD	USD	120,120,000.00	3,777,726.76
16.11.2022	USD	CHF	1,404,109.83	1,400,000.00
16.11.2022	USD	CHF	3,096,010.56	3,049,880.00
16.11.2022	USD	CHF	5,395,280.43	5,297,000.00
16.11.2022	USD	CHF	1,607,647.14	1,590,000.00
16.11.2022	USD	CHF	141,298,852.91	139,193,500.00
16.11.2022	USD	CHF	30,088.07	30,000.00
16.11.2022	USD	CHF	71,990.24	71,200.00
16.11.2022	USD	CHF	1,061,312.84	1,060,000.00
16.11.2022	USD	CHF	1,760,345.55	1,750,000.00
16.11.2022	USD	EUR	1,069,549.80	1,100,000.00
16.11.2022	USD	EUR	1,009,541.94	1,020,000.00
16.11.2022	USD	EUR	1,769,862.60	1,800,000.00
16.11.2022	USD	EUR	218,401,951.30	217,337,000.00
16.11.2022	USD	EUR	2,530,270.71	2,530,000.00
16.11.2022	USD	EUR	1,848,330.00	1,800,000.00
16.11.2022	USD	EUR	4,688,319.78	4,740,000.00
16.11.2022	USD	EUR	58,547,903.22	59,227,000.00
16.11.2022	USD	GBP	12,423,170.02	11,036,000.00
16.11.2022	USD	GBP	760,296.24	660,000.00
16.11.2022	USD	GBP	364,658.25	330,000.00
16.11.2022	USD	HKD	4,709,792.05	36,950,000.00
16.11.2022	USD	JPY	19,434,575.84	2,804,660,000.00
16.11.2022	USD	JPY	894,981.79	130,000,000.00
16.11.2022	USD	KRW	3,460,791.73	4,848,500,000.00
16.11.2022	USD	THB	2,003,190.75	75,100,000.00
16.11.2022	USD	TWD	3,817,150.48	120,120,000.00
17.11.2022	USD	EUR	2,065,652.00	2,000,000.00

## 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	152	0
EURO STOXX 50 SEP 22	16.09.2022	215	215

## Transactions in exposure-increasing derivatives during the period under review

### Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
Mini S&P 500 JUN 22	17.06.2022	0	211
Mini S&P 500 SEP 22	16.09.2022	270	270
MSCI EM Asia JUN 22	20.06.2022	0	63
MSCI EM Asia SEP 22	19.09.2022	63	63
TOPIX JUN 22	10.06.2022	0	26
TOPIX SEP 22	09.09.2022	26	26

## Transactions in exposure-increasing derivatives during the period under review

### Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 3650 P 20 Oct 22	21.10.2022	19	19

<sup>1</sup> ISINs beginning with YY are not official ISINs but internal identification numbers

<sup>2</sup> 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

<sup>3</sup> 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

<sup>4</sup> Divergences in the totals may be attributed to rounding differences

## LGT GIM Growth UCITS under the laws of Liechtenstein

### 3-Year Comparison

<b>As of:</b>	<b>30.11.2022</b>	<b>30.11.2021</b>	<b>30.11.2020</b>
Net asset value (USD) B	302,823,401	414,369,139	302,045,434
Units outstanding at the end of the period (USD) B	18,652	22,694	18,507
Net asset value per unit at the end of the period (USD) B	16,235.68	18,258.69	16,320.46
Net asset value per unit at the beginning of the period (USD) B	18,258.69	16,320.46	15,126.55
Percent change in asset value vs previous year (USD) B	-11.08%	11.88%	7.89%
Net asset value (CHF) B	150,965,120	180,821,112	161,497,005
Units outstanding at the end of the period (CHF) B	11,232	11,761	11,711
Net asset value per unit at the end of the period (CHF) B	13,440.41	15,374.76	13,790.36
Net asset value per unit at the beginning of the period (CHF) B	15,374.76	13,790.36	13,373.20
Percent change in asset value vs previous year (CHF) B	-12.58%	11.49%	3.12%
Net asset value (CZK) B	287,823,942	282,814,352	126,942,398
Units outstanding at the end of the period (CZK) B	1,126	1,015	512
Net asset value per unit at the end of the period (CZK) B	255,716.44	278,617.26	247,798.37
Net asset value per unit at the beginning of the period (CZK) B	278,617.26	247,798.37	237,928.64
Percent change in asset value vs previous year (CZK) B	-8.22%	12.44%	4.15%
Net asset value (EUR) B	341,533,303	391,738,098	312,181,710
Units outstanding at the end of the period (EUR) B	21,678	22,048	19,819
Net asset value per unit at the end of the period (EUR) B	15,754.68	17,767.66	15,751.65
Net asset value per unit at the beginning of the period (EUR) B	17,767.66	15,751.65	15,181.05
Percent change in asset value vs previous year (EUR) B	-11.33%	12.80%	3.76%
Net asset value (USD) IM	9,019,639	27,966,606	26,971,837
Units outstanding at the end of the period (USD) IM	450	1,261	1,384
Net asset value per unit at the end of the period (USD) IM	20,059.02	22,179.68	19,494.41
Net asset value per unit at the beginning of the period (USD) IM	22,179.68	19,494.41	17,767.55
Percent change in asset value vs previous year (USD) IM	-9.56%	13.77%	9.72%
Net asset value (CHF) IM	7,123,055	6,165,561	4,430,171
Units outstanding at the end of the period (CHF) IM	557	428	349
Net asset value per unit at the end of the period (CHF) IM	12,798.40	14,393.61	12,694.41
Net asset value per unit at the beginning of the period (CHF) IM	14,393.61	12,694.41	12,106.67
Percent change in asset value vs previous year (CHF) IM	-11.08%	13.39%	4.85%

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 30.11.2022

	<b>30.11.2022</b>
<b>Assets</b>	<b>USD</b>
Bank balance	
Current account balance	17,020,766.25
Time credit balance	12,000,000.00
Transferable securities	
Investment fund units	726,735,439.53
Other transferable securities and book-entry securities	81,144,865.67
Derivative financial instruments	7,985,324.96
Other assets	151,831.41
<b>Total assets</b>	<b>845,038,227.82</b>
Liabilities	-3,346,025.61
<b>Net assets</b>	<b>841,692,202.21</b>

## Statement of income for the period from 01.06.2022 to 30.11.2022

	<b>30.11.2022</b>
	<b>USD</b>
<b>Earnings</b>	
Earnings from cash in banks	362,869.18
Earnings from transferable securities	
Units of other investment undertakings	179,812.40
Buying into current earnings with the issue of units	-61,123.75
<b>Total earnings</b>	<b>481,557.83</b>
	<b>30.11.2022</b>
	<b>USD</b>
<b>Expenses</b>	
Interest payable	7,911.85
Remunerations as specified by internal regulations	7,275,903.80
Other expenses	37,730.66
Adjustment of current earnings with the redemption of units	-249,223.45
<b>Total expenses</b>	<b>7,072,322.86</b>
<b>Net earnings</b>	<b>-6,590,765.03</b>
Capital gains and capital losses realized	-11,974,733.47
<b>Profit or loss realized</b>	<b>-18,565,498.50</b>
Capital gains and capital losses not realized	-25,228,036.01
<b>Net profit / loss</b>	<b>-43,793,534.51</b>

## Change in net assets

	<b>30.11.2022</b>
	<b>USD</b>
Net assets at the beginning of the period under review	929,479,343.13
Distributions	0.00
Balance from unit movements	-43,993,606.41
Net profit / loss	-43,793,534.51
<b>Net assets at the end of the period under review</b>	<b>841,692,202.21</b>

## Changes in the number of units outstanding

	<b>30.11.2022</b>
	<b>Number</b>
LGT GIM Growth (USD) B	
Number of units outstanding at the beginning of the period	20,965.164
Number of units issued	100.891
Number of units redeemed	-2,414.328
<b>Number of units outstanding at the end of the period</b>	<b>18,651.727</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT GIM Growth (CHF) B	
Number of units outstanding at the beginning of the period	11,491.296
Number of units issued	380.022
Number of units redeemed	-639.134
<b>Number of units outstanding at the end of the period</b>	<b>11,232.184</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT GIM Growth (CZK) B	
Number of units outstanding at the beginning of the period	1,118.559
Number of units issued	7.000
Number of units redeemed	0.000
<b>Number of units outstanding at the end of the period</b>	<b>1,125.559</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT GIM Growth (EUR) B	
Number of units outstanding at the beginning of the period	21,892.025
Number of units issued	473.058
Number of units redeemed	-686.877
<b>Number of units outstanding at the end of the period</b>	<b>21,678.206</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT GIM Growth (USD) IM	
Number of units outstanding at the beginning of the period	346.548
Number of units issued	136.107
Number of units redeemed	-33.000
<b>Number of units outstanding at the end of the period</b>	<b>449.655</b>

**30.11.2022**  
**Number**

LGT GIM Growth (CHF) IM	
Number of units outstanding at the beginning of the period	554.474
Number of units issued	21.683
Number of units redeemed	-19.599
<b>Number of units outstanding at the end of the period</b>	<b>556.558</b>

## Inventory of fund assets

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in USD <sup>4</sup>	in % <sup>4</sup>
<b>Securities</b>							
<b>Investment fund units</b>							
IE00BYZHS67 AGX Convergence A USD		22,680	1,730	5,350	19,060	24,982,982.41	2.97
IE00B8CL4484 Crown Listed Private Equity O EUR		159,600	14,230	28,000	145,830	57,832,095.57	6.87
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		11,779	0	829	10,950	14,698,119.90	1.75
IE00BDTM8695 LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		95,100	0	8,100	87,000	11,991,210.00	1.42
IE00BQ1YC623 LGT Dynamic Protection A USD		17,180	6,360	1,840	21,700	24,807,905.25	2.95
IE00BYMD2535 LGT Dynamic Protection U A USD		7,600	0	7,600	0	0.00	0.00
LI0026536669 LGT Select Bond Emerging Markets (USD) IM		18,300	740	2,370	16,670	26,558,310.60	3.16
LI0026564646 LGT Select Bond High Yield (USD) IM		15,270	3,710	1,480	17,500	41,814,675.00	4.97
LI0225414825 LGT Select Cat Bond (USD) IM		7,950	0	1,530	6,420	8,180,299.80	0.97
LI0026536388 LGT Select Equity Emerging Markets (USD) IM		23,660	830	1,710	22,780	42,578,553.60	5.06
LI0113203439 LGT Select Equity EMV (USD) IM		18,470	3,820	2,370	19,920	60,922,332.00	7.24
LI0514239651 LGT Select Equity Global (USD) IM		119,590	3,990	9,950	113,630	153,926,606.90	18.29
LI0148226009 LGT Select REITS (USD) IM		33,250	4,150	7,520	29,880	51,307,844.40	6.10
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		13,350	0	2,480	10,870	12,228,750.00	1.45
IE00BYVTJV78 LGT Sustainable Quality Eq Hdq Sub-Fd B (USD)		22,150	3,840	1,810	24,180	41,415,504.00	4.92
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fund		20,050	500	2,180	18,370	20,210,306.60	2.40
LI0520938486 MA Sustainable Global Equity Fund (USD) IM		20,920	0	3,820	17,100	21,891,420.00	2.60
LI0392171307 MA Sustainable Money Market Fund (USD) IM		31,300	2,900	6,300	27,900	29,615,571.00	3.52
LI0113203447 MA Sustainable Portfolio Government Bonds (USD) IM		28,420	16,020	4,230	40,210	50,739,792.70	6.03
IE00BF553838 Ut iShs J.P. Morgan ESG USD EM Bd UCITS ETF		1,180,000	0	0	1,180,000	5,659,280.00	0.67
IE00B1TXHL60 Ut iShs Lis Pri Eq USD		0	402,650	61,450	341,200	8,144,444.00	0.97
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund USD		19,120	0	1,050	18,070	14,960,875.80	1.78



ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in USD <sup>4</sup>	in % <sup>4</sup>
IE00BFMNPS42 Ut Xtrackers MSCI USA ESG UCITS ETF 1C USD		228,000	0	172,000	56,000	2,268,560.00	0.27
<b>Total Investment fund units</b>						<b>726,735,439.53</b>	<b>86.34</b>

## Other securities and rights

*Other securities and rights, listed on an official stock exchange*

### USD

IE00B588CD74 WisdomTree Metal Securities LBMA Gold		76,600	0	76,600	0	0.00	0.00
IE00BN2CJ301 WTM ETC Core Phys Gold		78,195	11,195	39,800	49,590	8,671,059.45	1.03
<b>Total Other securities and rights, listed on an official stock exchange</b>						<b>8,671,059.45</b>	<b>1.03</b>

*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	5,400	20,626	25,127,418.24	2.99
LU0991121749 SS Ct/LGT Crown Alpha Sub-Fund C WFM		37,976	0	9,426	28,550	47,346,387.98	5.63
<b>Total Other securities and rights, which are traded on another market open to the public</b>						<b>72,473,806.22</b>	<b>8.61</b>

<b>Total Securities</b>						<b>807,880,305.20</b>	<b>95.98</b>
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Total Securities						807,880,305.20	95.98
Current account balance						17,020,766.25	2.02
Time credit balance						12,000,000.00	1.43
Derivative financial instruments						7,985,324.96	0.95
Other assets						151,831.41	0.02
<b>Total assets as of 30.11.2022</b>						<b>845,038,227.82</b>	<b>100.40</b>
Liabilities						-3,346,025.61	-0.40
<b>Net assets as of 30.11.2022</b>						<b>841,692,202.21</b>	<b>100.00</b>

## 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 <sup>4</sup>	in % <sup>4</sup>
CHF	Purchase	1,400,000.00	USD	1,492,174.61	18.01.2023	LGT Bank AG	-13,383.12	0.00
CHF	Purchase	113,621,500.00	USD	116,315,244.75	18.01.2023	LGT Bank AG	3,700,831.83	0.44
CHF	Purchase	1,660,000.00	USD	1,743,897.15	18.01.2023	LGT Bank AG	9,527.04	0.00
CHF	Purchase	100,800.00	USD	107,436.57	18.01.2023	LGT Bank AG	-963.58	0.00
CHF	Purchase	780,000.00	USD	831,029.36	18.01.2023	LGT Bank AG	-7,131.24	0.00
CHF	Purchase	54,000.00	USD	56,729.18	18.01.2023	LGT Bank AG	309.92	0.00
CHF	Purchase	87,000.00	USD	92,691.74	18.01.2023	LGT Bank AG	-795.41	0.00
CHF	Purchase	500,000.00	USD	532,711.13	18.01.2023	LGT Bank AG	-4,571.31	0.00
CHF	Purchase	5,297,825.00	USD	5,423,426.13	18.01.2023	LGT Bank AG	172,558.53	0.02
CZK	Purchase	6,900,000.00	USD	292,713.35	18.01.2023	LGT Bank AG	-1,432.34	0.00
CZK	Purchase	3,800,000.00	USD	162,121.23	18.01.2023	LGT Bank AG	-1,705.60	0.00
CZK	Purchase	214,958,000.00	USD	8,845,349.74	18.01.2023	LGT Bank AG	229,024.64	0.03
EUR	Purchase	4,400,000.00	USD	4,595,465.60	18.01.2023	LGT Bank AG	-44,941.60	-0.01
EUR	Purchase	255,405,000.00	USD	258,108,972.74	18.01.2023	LGT Bank AG	6,033,432.31	0.72
EUR	Purchase	1,000,000.00	USD	1,044,424.00	18.01.2023	LGT Bank AG	-10,214.00	0.00
EUR	Purchase	6,500,000.00	USD	6,750,978.00	18.01.2023	LGT Bank AG	-28,613.00	0.00
THB	Purchase	29,150,000.00	USD	820,701.57	18.01.2023	LGT Bank AG	11,283.11	0.00
CHF	Sale	7,920,000.00	USD	8,107,037.46	18.01.2023	LGT Bank AG	-258,697.25	-0.03
CZK	Sale	1,450,000.00	USD	60,876.18	18.01.2023	LGT Bank AG	-335.05	0.00
EUR	Sale	220,000.00	USD	226,369.22	18.01.2023	LGT Bank AG	-1,156.98	0.00
EUR	Sale	63,547,000.00	USD	64,214,052.86	18.01.2023	LGT Bank AG	-1,506,890.01	-0.18
EUR	Sale	4,400,000.00	USD	4,569,892.80	18.01.2023	LGT Bank AG	19,368.80	0.00
GBP	Sale	16,092,000.00	USD	18,479,730.96	18.01.2023	LGT Bank AG	-722,192.87	-0.09
HKD	Sale	44,410,000.00	USD	5,661,357.75	18.01.2023	LGT Bank AG	-27,920.54	0.00
JPY	Sale	166,000,000.00	USD	1,177,918.99	18.01.2023	LGT Bank AG	-19,514.23	0.00
JPY	Sale	3,380,700,000.00	USD	23,389,104.40	18.01.2023	LGT Bank AG	-997,416.66	-0.12
KRW	Sale	7,377,000,000.00	USD	5,408,595.69	18.01.2023	LGT Bank AG	-203,083.49	-0.02
KRW	Sale	1,280,000,000.00	USD	959,448.32	18.01.2023	LGT Bank AG	-14,246.86	0.00
THB	Sale	114,500,000.00	USD	3,127,077.49	18.01.2023	LGT Bank AG	-140,924.07	-0.02
TWD	Sale	51,600,000.00	USD	1,678,157.93	18.01.2023	LGT Bank AG	-23,209.32	0.00
TWD	Sale	202,200,000.00	USD	6,406,458.42	18.01.2023	LGT Bank AG	-260,527.20	-0.03
<b>Total Forward exchange transactions</b>							<b>5,886,470.45</b>	<b>0.70</b>

### 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 <sup>4</sup>	in % <sup>4</sup>
EURO STOXX 50 DEC 22	-43	10.00	16.12.2022	EUREX	-1,756,013.51	-98,967.91	-0.01
<b>Total</b>					<b>-1,756,013.51</b>	<b>-98,967.91</b>	<b>-0.01</b>

## 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 <sup>4</sup>	in % <sup>4</sup>
Mini S&P 500 DEC 22	288	50.00	16.12.2022	CME	58,770,000.00	1,452,073.57	0.17
MSCI EM Asia DEC 22	166	100.00	19.12.2022	EUREX	9,531,720.00	251,144.72	0.03
TOPIX DEC 22	103	10,000.00	09.12.2022	JPX	14,687,885.40	494,604.13	0.06
<b>Total</b>					<b>82,989,605.40</b>	<b>2,197,822.42</b>	<b>0.26</b>
<b>Total open derivative financial instruments at the end of the period under review</b>						<b>7,985,324.96</b>	<b>0.95</b>

## Transactions derivative financial instruments during the period under review

### Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
29.06.2022	CHF	USD	134,891,500.00	144,997,850.16
29.06.2022	CHF	USD	1,380,000.00	1,379,521.31
29.06.2022	CHF	USD	7,950,000.00	8,252,880.72
29.06.2022	CHF	USD	136,400.00	142,696.03
29.06.2022	CHF	USD	2,020,000.00	2,031,794.57
29.06.2022	CHF	USD	5,903,700.00	6,346,017.41
29.06.2022	CHF	USD	1,580,000.00	1,626,772.98
29.06.2022	CHF	USD	3,080,000.00	3,222,168.52
29.06.2022	CHF	USD	52,000.00	56,038.77
29.06.2022	CZK	USD	237,068,000.00	10,478,977.33
29.06.2022	CZK	USD	5,950,000.00	258,521.73
29.06.2022	CZK	USD	965,000.00	42,987.01
29.06.2022	EUR	USD	1,720,000.00	1,846,433.76
29.06.2022	EUR	USD	297,367,000.00	325,564,528.41
29.06.2022	EUR	USD	2,200,000.00	2,350,535.00
29.06.2022	EUR	USD	1,000,000.00	1,053,759.00
29.06.2022	EUR	USD	1,350,000.00	1,423,854.45
29.06.2022	EUR	USD	430,000.00	460,729.95
29.06.2022	EUR	USD	6,630,000.00	7,158,576.75
29.06.2022	EUR	USD	69,357,000.00	73,150,827.90
29.06.2022	EUR	USD	2,180,000.00	2,382,927.48
29.06.2022	EUR	USD	2,650,000.00	2,760,356.60
29.06.2022	EUR	USD	3,700,000.00	3,858,226.80
29.06.2022	GBP	USD	1,130,000.00	1,364,167.64
29.06.2022	GBP	USD	17,015,000.00	20,853,584.00
29.06.2022	GBP	USD	1,170,000.00	1,519,886.16
29.06.2022	HKD	USD	13,140,000.00	1,677,786.58
29.06.2022	HKD	USD	59,910,000.00	7,631,847.13
29.06.2022	JPY	USD	250,000,000.00	1,853,308.47
29.06.2022	JPY	USD	3,224,100,000.00	23,694,421.99
29.06.2022	JPY	USD	313,600,000.00	2,504,905.51
29.06.2022	KRW	USD	2,940,000,000.00	2,277,480.83

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
29.06.2022	KRW	USD	7,440,000,000.00	5,714,285.71
29.06.2022	THB	USD	114,500,000.00	3,231,724.53
29.06.2022	TWD	USD	105,800,000.00	3,564,329.75
29.06.2022	TWD	USD	229,000,000.00	7,681,985.91
29.06.2022	USD	CHF	122,576.54	119,000.00
29.06.2022	USD	CHF	36,549.26	35,500.00
29.06.2022	USD	CHF	1,047,282.30	1,050,000.00
29.06.2022	USD	CHF	2,739,946.15	2,660,000.00
29.06.2022	USD	CHF	564,187.05	550,000.00
29.06.2022	USD	CHF	13,189,293.78	12,270,000.00
29.06.2022	USD	CHF	38,286.80	36,600.00
29.06.2022	USD	CHF	122,850,098.62	118,341,500.00
29.06.2022	USD	CHF	3,271,538.72	3,260,000.00
29.06.2022	USD	CHF	1,680,942.10	1,560,000.00
29.06.2022	USD	CHF	70,336.44	68,000.00
29.06.2022	USD	CHF	32,892.28	31,700.00
29.06.2022	USD	CHF	13,074.72	13,000.00
29.06.2022	USD	CHF	274,683.77	260,000.00
29.06.2022	USD	CHF	5,651,685.68	5,448,225.00
29.06.2022	USD	CHF	2,523,836.81	2,440,000.00
29.06.2022	USD	CHF	662,336.06	660,000.00
29.06.2022	USD	CHF	8,451.81	8,000.00
29.06.2022	USD	CHF	1,660,178.14	1,600,000.00
29.06.2022	USD	CHF	3,498,625.04	3,500,000.00
29.06.2022	USD	CHF	129,456.59	129,000.00
29.06.2022	USD	CHF	1,267,242.29	1,260,000.00
29.06.2022	USD	CHF	17,823.18	17,375.00
29.06.2022	USD	CHF	157,937.93	158,000.00
29.06.2022	USD	CHF	689,802.86	670,000.00
29.06.2022	USD	CHF	857,791.73	820,000.00
29.06.2022	USD	CHF	27,628.30	27,700.00
29.06.2022	USD	CZK	62,977.09	1,460,000.00
29.06.2022	USD	CZK	9,021,227.62	211,638,000.00
29.06.2022	USD	CZK	86,372.70	1,975,000.00
29.06.2022	USD	CZK	276,464.23	6,580,000.00
29.06.2022	USD	CZK	173,417.01	4,070,000.00
29.06.2022	USD	CZK	58,860.14	1,400,000.00
29.06.2022	USD	CZK	61,880.10	1,470,000.00
29.06.2022	USD	CZK	186,612.29	4,370,000.00
29.06.2022	USD	CZK	236,488.83	5,620,000.00
29.06.2022	USD	CZK	99,475.24	2,300,000.00
29.06.2022	USD	CZK	21,279.22	500,000.00
29.06.2022	USD	CZK	113,668.01	2,600,000.00
29.06.2022	USD	EUR	1,581,919.50	1,500,000.00
29.06.2022	USD	EUR	1,377,109.44	1,260,000.00
29.06.2022	USD	EUR	649,140.60	600,000.00
29.06.2022	USD	EUR	4,286,309.75	3,970,000.00
29.06.2022	USD	EUR	5,616,282.80	5,300,000.00
29.06.2022	USD	EUR	275,363,185.40	261,082,000.00
29.06.2022	USD	EUR	2,898,212.40	2,700,000.00
29.06.2022	USD	EUR	4,807,687.50	4,500,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
29.06.2022	USD	EUR	9,270,204.40	8,900,000.00
29.06.2022	USD	EUR	3,217,637.15	3,050,000.00
29.06.2022	USD	EUR	4,652,134.07	4,415,000.00
29.06.2022	USD	EUR	464,183.72	440,000.00
29.06.2022	USD	EUR	2,453,540.35	2,290,000.00
29.06.2022	USD	EUR	1,667,892.80	1,600,000.00
29.06.2022	USD	EUR	87,779,703.85	80,177,000.00
29.06.2022	USD	EUR	7,090,468.80	6,800,000.00
29.06.2022	USD	GBP	1,407,093.92	1,160,000.00
29.06.2022	USD	GBP	23,780,054.43	18,155,000.00
29.06.2022	USD	HKD	9,330,321.74	73,050,000.00
29.06.2022	USD	JPY	30,632,306.38	3,787,700,000.00
29.06.2022	USD	KRW	8,508,057.24	10,380,000,000.00
29.06.2022	USD	THB	3,412,594.95	114,500,000.00
29.06.2022	USD	TWD	11,687,903.65	334,800,000.00
12.10.2022	CHF	USD	98,500.00	103,784.83
12.10.2022	CHF	USD	850,000.00	858,743.73
12.10.2022	CHF	USD	52,900.00	55,729.97
12.10.2022	CHF	USD	550,000.00	554,479.64
12.10.2022	CHF	USD	1,110,000.00	1,169,381.18
12.10.2022	CHF	USD	73,200.00	75,219.72
12.10.2022	CHF	USD	2,870,000.00	2,993,646.58
12.10.2022	CHF	USD	1,560,000.00	1,648,703.55
12.10.2022	CHF	USD	1,500,000.00	1,541,387.80
12.10.2022	CHF	USD	2,150,000.00	2,265,354.10
12.10.2022	CHF	USD	2,400,000.00	2,529,116.45
12.10.2022	CHF	USD	141,800.00	149,428.63
12.10.2022	CHF	USD	5,448,225.00	5,695,584.22
12.10.2022	CHF	USD	108,000.00	114,141.01
12.10.2022	CHF	USD	134,000.00	139,773.05
12.10.2022	CHF	USD	118,341,500.00	123,805,015.33
12.10.2022	CHF	USD	7,220,000.00	7,329,949.24
12.10.2022	CZK	USD	2,990,000.00	120,970.84
12.10.2022	CZK	USD	211,638,000.00	8,902,445.62
12.10.2022	CZK	USD	2,950,000.00	121,548.59
12.10.2022	CZK	USD	5,000,000.00	205,944.04
12.10.2022	CZK	USD	5,500,000.00	226,273.01
12.10.2022	CZK	USD	8,350,000.00	352,979.87
12.10.2022	CZK	USD	890,000.00	36,819.60
12.10.2022	CZK	USD	5,030,000.00	206,207.88
12.10.2022	EUR	USD	2,380,000.00	2,382,817.92
12.10.2022	EUR	USD	2,500,000.00	2,506,392.50
12.10.2022	EUR	USD	3,850,000.00	3,908,081.10
12.10.2022	EUR	USD	1,600,000.00	1,680,291.20
12.10.2022	EUR	USD	61,647,000.00	60,790,106.70
12.10.2022	EUR	USD	1,950,000.00	2,000,432.85
12.10.2022	EUR	USD	5,800,000.00	5,927,826.20
12.10.2022	EUR	USD	4,880,000.00	5,211,820.48
12.10.2022	EUR	USD	2,770,000.00	2,770,595.55
12.10.2022	EUR	USD	2,900,000.00	2,882,788.50
12.10.2022	EUR	USD	261,082,000.00	277,527,033.02

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	EUR	USD	5,400,000.00	5,549,628.60
12.10.2022	EUR	USD	5,370,000.00	5,501,462.97
12.10.2022	EUR	USD	3,400,000.00	3,282,859.80
12.10.2022	EUR	USD	3,300,000.00	3,349,658.40
12.10.2022	GBP	USD	1,060,000.00	1,197,102.52
12.10.2022	GBP	USD	15,165,000.00	17,059,260.15
12.10.2022	GBP	USD	700,000.00	826,195.30
12.10.2022	GBP	USD	1,140,000.00	1,312,762.44
12.10.2022	GBP	USD	800,000.00	952,684.00
12.10.2022	HKD	USD	59,910,000.00	7,631,283.29
12.10.2022	JPY	USD	157,000,000.00	1,120,493.76
12.10.2022	JPY	USD	91,800,000.00	671,979.55
12.10.2022	JPY	USD	3,464,700,000.00	23,925,172.98
12.10.2022	KRW	USD	8,457,000,000.00	6,029,946.52
12.10.2022	THB	USD	114,500,000.00	3,050,079.91
12.10.2022	TWD	USD	250,900,000.00	7,962,551.57
12.10.2022	TWD	USD	19,000,000.00	640,219.97
12.10.2022	USD	CHF	114,864,467.01	113,141,500.00
12.10.2022	USD	CHF	190,141.38	184,000.00
12.10.2022	USD	CHF	128,811.56	127,500.00
12.10.2022	USD	CHF	125,607.67	121,000.00
12.10.2022	USD	CHF	117,952.94	117,000.00
12.10.2022	USD	CHF	87,928.46	85,000.00
12.10.2022	USD	CHF	2,931,619.71	2,870,000.00
12.10.2022	USD	CHF	1,085,045.90	1,050,000.00
12.10.2022	USD	CHF	2,793,021.58	2,700,000.00
12.10.2022	USD	CHF	1,063,054.78	1,020,000.00
12.10.2022	USD	CHF	39,803.25	38,000.00
12.10.2022	USD	CHF	2,288,488.70	2,270,000.00
12.10.2022	USD	CHF	5,338,197.97	5,258,125.00
12.10.2022	USD	CHF	2,747,979.93	2,720,000.00
12.10.2022	USD	CHF	708,097.04	670,000.00
12.10.2022	USD	CHF	128,705.26	126,000.00
12.10.2022	USD	CHF	2,782,054.09	2,680,000.00
12.10.2022	USD	CHF	147,656.12	140,000.00
12.10.2022	USD	CHF	8,315,464.67	7,950,000.00
12.10.2022	USD	CHF	1,403,588.16	1,340,000.00
12.10.2022	USD	CZK	193,164.30	4,830,000.00
12.10.2022	USD	CZK	173,404.20	4,170,000.00
12.10.2022	USD	CZK	82,182.13	2,000,000.00
12.10.2022	USD	CZK	206,905.58	5,150,000.00
12.10.2022	USD	CZK	160,194.98	3,970,000.00
12.10.2022	USD	CZK	164,031.30	4,200,000.00
12.10.2022	USD	CZK	203,691.54	5,000,000.00
12.10.2022	USD	CZK	8,534,692.33	212,118,000.00
12.10.2022	USD	CZK	36,537.62	910,000.00
12.10.2022	USD	EUR	6,759,642.00	6,800,000.00
12.10.2022	USD	EUR	1,632,350.88	1,632,000.00
12.10.2022	USD	EUR	6,160,712.77	6,145,000.00
12.10.2022	USD	EUR	480,598.20	450,000.00
12.10.2022	USD	EUR	1,270,720.22	1,210,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	USD	EUR	2,506,597.36	2,440,000.00
12.10.2022	USD	EUR	564,549.70	550,000.00
12.10.2022	USD	EUR	1,553,023.44	1,530,000.00
12.10.2022	USD	EUR	73,712,064.74	69,357,000.00
12.10.2022	USD	EUR	3,251,985.71	3,170,000.00
12.10.2022	USD	EUR	249,133,234.50	252,645,000.00
12.10.2022	USD	EUR	832,370.52	820,000.00
12.10.2022	USD	EUR	2,325,571.87	2,270,000.00
12.10.2022	USD	EUR	6,124,837.60	6,230,000.00
12.10.2022	USD	EUR	471,897.60	480,000.00
12.10.2022	USD	EUR	5,706,748.80	5,700,000.00
12.10.2022	USD	EUR	1,839,670.20	1,800,000.00
12.10.2022	USD	EUR	5,407,063.20	5,600,000.00
12.10.2022	USD	GBP	935,101.83	775,000.00
12.10.2022	USD	GBP	20,893,841.49	17,015,000.00
12.10.2022	USD	GBP	696,129.50	575,000.00
12.10.2022	USD	GBP	570,538.00	500,000.00
12.10.2022	USD	HKD	7,646,477.72	59,910,000.00
12.10.2022	USD	JPY	1,394,015.45	189,400,000.00
12.10.2022	USD	JPY	1,379,838.10	185,000,000.00
12.10.2022	USD	JPY	857,079.40	115,000,000.00
12.10.2022	USD	JPY	23,873,617.99	3,224,100,000.00
12.10.2022	USD	KRW	5,728,805.73	7,440,000,000.00
12.10.2022	USD	KRW	776,217.37	1,017,000,000.00
12.10.2022	USD	THB	3,238,918.80	114,500,000.00
12.10.2022	USD	TWD	1,374,836.13	40,900,000.00
12.10.2022	USD	TWD	7,689,724.65	229,000,000.00
03.11.2022	USD	EUR	2,124,387.05	2,150,000.00
16.11.2022	CHF	USD	7,920,000.00	8,039,792.91
16.11.2022	CHF	USD	113,141,500.00	115,240,725.05
16.11.2022	CHF	USD	5,258,125.00	5,355,684.14
16.11.2022	CHF	USD	2,670,000.00	2,673,430.01
16.11.2022	CHF	USD	48,700.00	48,790.41
16.11.2022	CHF	USD	1,080,000.00	1,082,004.96
16.11.2022	CHF	USD	130,000.00	130,167.00
16.11.2022	CHF	USD	700,000.00	704,170.80
16.11.2022	CZK	USD	4,910,000.00	197,969.26
16.11.2022	CZK	USD	1,500,000.00	60,479.89
16.11.2022	CZK	USD	212,118,000.00	8,506,916.25
16.11.2022	EUR	USD	1,600,000.00	1,600,244.80
16.11.2022	EUR	USD	252,645,000.00	249,748,172.43
16.11.2022	EUR	USD	63,547,000.00	63,858,380.30
16.11.2022	EUR	USD	5,500,000.00	5,440,286.50
16.11.2022	EUR	USD	2,170,000.00	2,147,850.81
16.11.2022	GBP	USD	360,000.00	411,928.56
16.11.2022	GBP	USD	16,092,000.00	18,434,995.20
16.11.2022	HKD	USD	9,000,000.00	1,147,213.06
16.11.2022	HKD	USD	44,410,000.00	5,657,613.13
16.11.2022	HKD	USD	6,500,000.00	828,403.38
16.11.2022	JPY	USD	84,000,000.00	578,322.62
16.11.2022	JPY	USD	3,380,700,000.00	23,187,242.80

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
16.11.2022	KRW	USD	7,377,000,000.00	5,397,278.31
16.11.2022	THB	USD	114,500,000.00	3,108,034.74
16.11.2022	TWD	USD	202,200,000.00	6,359,110.48
16.11.2022	USD	CHF	7,353,959.73	7,220,000.00
16.11.2022	USD	CHF	611,790.71	610,000.00
16.11.2022	USD	CHF	1,401,733.94	1,400,000.00
16.11.2022	USD	CHF	56,621.53	56,000.00
16.11.2022	USD	CHF	56,331.06	56,000.00
16.11.2022	USD	CHF	905,320.57	900,000.00
16.11.2022	USD	CHF	27,079.26	27,000.00
16.11.2022	USD	CHF	1,779,533.94	1,760,000.00
16.11.2022	USD	CHF	5,377,956.55	5,297,825.00
16.11.2022	USD	CHF	115,340,067.00	113,621,500.00
16.11.2022	USD	CZK	2,759.97	70,000.00
16.11.2022	USD	CZK	47,798.15	1,200,000.00
16.11.2022	USD	CZK	94,479.29	2,300,000.00
16.11.2022	USD	CZK	8,866,075.48	214,958,000.00
16.11.2022	USD	EUR	60,940,155.50	61,647,000.00
16.11.2022	USD	EUR	1,483,645.50	1,500,000.00
16.11.2022	USD	EUR	940,259.65	950,000.00
16.11.2022	USD	EUR	256,656,484.50	255,405,000.00
16.11.2022	USD	EUR	2,464,440.00	2,400,000.00
16.11.2022	USD	EUR	2,650,283.55	2,650,000.00
16.11.2022	USD	EUR	1,020,933.90	1,050,000.00
16.11.2022	USD	EUR	1,966,514.00	2,000,000.00
16.11.2022	USD	EUR	252,802.68	260,000.00
16.11.2022	USD	GBP	17,071,164.68	15,165,000.00
16.11.2022	USD	GBP	607,763.75	550,000.00
16.11.2022	USD	GBP	848,997.47	737,000.00
16.11.2022	USD	HKD	7,636,363.78	59,910,000.00
16.11.2022	USD	JPY	24,008,248.74	3,464,700,000.00
16.11.2022	USD	KRW	5,265,599.79	7,377,000,000.00
16.11.2022	USD	THB	3,054,132.38	114,500,000.00
16.11.2022	USD	TWD	6,425,473.09	202,200,000.00
17.11.2022	USD	EUR	2,065,652.00	2,000,000.00
25.11.2022	USD	EUR	716,791.60	700,000.00

## Transactions in exposure-increasing derivatives during the period under review

### Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO STOXX 50 JUN 22	17.06.2022	0	38
EURO STOXX 50 SEP 22	16.09.2022	86	86
Mini S&P 500 JUN 22	17.06.2022	0	366
Mini S&P 500 SEP 22	16.09.2022	426	426
MSCI EM Asia JUN 22	20.06.2022	0	158
MSCI EM Asia SEP 22	19.09.2022	158	158



Description	Maturity	Purchases/Contracts	Sales/Contracts
TOPIX JUN 22	10.06.2022	0	52
TOPIX SEP 22	09.09.2022	52	52

### Transactions in exposure-increasing derivatives during the period under review

#### Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 3650 P 20 Oct 22	21.10.2022	22	22

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

<b>As of:</b>	<b>30.11.2022</b>	<b>30.11.2021</b>	<b>30.11.2020</b>
Net asset value (CHF) B	158,375,735	206,927,327	215,796,789
Units outstanding at the end of the period (CHF) B	105,319	118,931	130,943
Net asset value per unit at the end of the period (CHF) B	1,503.77	1,739.90	1,648.02
Net asset value per unit at the beginning of the period (CHF) B	1,739.90	1,648.02	1,635.09
Percent change in asset value vs previous year (CHF) B	-13.57%	5.58%	0.79%
Net asset value (EUR) B	42,630,334	56,667,008	48,934,777
Units outstanding at the end of the period (EUR) B	42,006	48,965	45,120
Net asset value per unit at the end of the period (EUR) B	1,014.87	1,157.31	1,084.54
Net asset value per unit at the beginning of the period (EUR) B	1,157.31	1,084.54	1,070.62
Percent change in asset value vs previous year (EUR) B	-12.31%	6.71%	1.30%
Net asset value (USD) B	4,092,511	6,464,289	2,132,465
Units outstanding at the end of the period (USD) B	3,732	5,153	1,800
Net asset value per unit at the end of the period (USD) B	1,096.55	1,254.56	1,184.87
Net asset value per unit at the beginning of the period (USD) B	1,254.56	1,184.87	1,130.05
Percent change in asset value vs previous year (USD) B	-12.59%	5.88%	4.85%
Net asset value (CHF) I1	32,612,811	37,870,472	108,126,085
Units outstanding at the end of the period (CHF) I1	21,515	21,704	65,776
Net asset value per unit at the end of the period (CHF) I1	1,515.80	1,744.88	1,643.86
Net asset value per unit at the beginning of the period (CHF) I1	1,744.88	1,643.86	1,621.20
Percent change in asset value vs previous year (CHF) I1	-13.13%	6.15%	1.40%
Net asset value (EUR) I1	7,437,566	12,158,841	8,903,654
Units outstanding at the end of the period (EUR) I1	7,252	10,462	8,219
Net asset value per unit at the end of the period (EUR) I1	1,025.59	1,162.19	1,083.30
Net asset value per unit at the beginning of the period (EUR) I1	1,162.19	1,083.30	1,063.08
Percent change in asset value vs previous year (EUR) I1	-11.75%	7.28%	1.90%
Net asset value (CHF) C	7,189,528	8,316,468	7,762,919
Units outstanding at the end of the period (CHF) C	7,054	7,089	7,020
Net asset value per unit at the end of the period (CHF) C	1,019.18	1,173.21	1,105.83
Net asset value per unit at the beginning of the period (CHF) C	1,173.21	1,105.83	1,092.22
Percent change in asset value vs previous year (CHF) C	-13.13%	6.09%	1.25%

<b>As of:</b>	<b>30.11.2022</b>	<b>30.11.2021</b>	<b>30.11.2020</b>
Net asset value (CHF) IM	13,347,562	16,807,288	15,313,607
Units outstanding at the end of the period (CHF) IM	10,624	11,677	11,348
Net asset value per unit at the end of the period (CHF) IM	1,256.40	1,439.34	1,349.51
Net asset value per unit at the beginning of the period (CHF) IM	1,439.34	1,349.51	1,324.54
Percent change in asset value vs previous year (CHF) IM	-12.71%	6.66%	1.89%
	<b>1 year</b>	<b>2 years</b>	<b>3 years</b>
Cumulative performance of fund in percent (CHF) B	-13.57%	-8.75%	-8.03%
Cumulative performance of benchmark in percent <sup>1</sup>	-10.85%	-1.35%	-0.19%

<sup>1</sup> Pictet LPP 40 Plus (CHF)

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

## Statement of net assets as of 30.11.2022

	<b>30.11.2022</b>
<b>Assets</b>	<b>CHF</b>
Bank balance	
Current account balance	2,903,031.36
Time credit balance	952,850.00
Transferable securities	
Investment fund units	220,784,816.19
Other transferable securities and book-entry securities	35,154,987.19
Derivative financial instruments	5,108,009.38
Other assets	29,648.87
<b>Total assets</b>	<b>264,933,342.99</b>
Liabilities	-372,323.09
<b>Net assets</b>	<b>264,561,019.90</b>

## Statement of income for the period from 01.06.2022 to 30.11.2022

	<b>30.11.2022</b>
<b>Earnings</b>	<b>CHF</b>
Earnings from cash in banks	76,694.47
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	5,080.79
Units of other investment undertakings	269,014.28
Other earnings	369.64
Buying into current earnings with the issue of units	-5,526.43
<b>Total earnings</b>	<b>345,632.75</b>
<b>Expenses</b>	<b>30.11.2022</b>
	<b>CHF</b>
Interest payable	925.34
Remunerations as specified by internal regulations	1,270,063.21
Other expenses	29,613.46
Adjustment of current earnings with the redemption of units	-57,569.62
<b>Total expenses</b>	<b>1,243,032.39</b>
<b>Net earnings</b>	<b>-897,399.64</b>
Capital gains and capital losses realized	-16,168,169.96
<b>Profit or loss realized</b>	<b>-17,065,569.60</b>
Capital gains and capital losses not realized	2,004,263.61
<b>Net profit / loss</b>	<b>-15,061,305.99</b>

## Change in net assets

	<b>30.11.2022</b>
	<b>CHF</b>
Net assets at the beginning of the period under review	302,734,816.69
Distributions	0.00
Balance from unit movements	-23,112,490.80
Net profit / loss	-15,061,305.99
<b>Net assets at the end of the period under review</b>	<b>264,561,019.90</b>

## Changes in the number of units outstanding

	<b>30.11.2022</b>
	<b>Number</b>
LGT Alpha Indexing Fund (CHF) B	
Number of units outstanding at the beginning of the period	114,749.770
Number of units issued	1,172.519
Number of units redeemed	-10,603.465
<b>Number of units outstanding at the end of the period</b>	<b>105,318.824</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT Alpha Indexing Fund (EUR) B	
Number of units outstanding at the beginning of the period	44,914.426
Number of units issued	388.000
Number of units redeemed	-3,296.665
<b>Number of units outstanding at the end of the period</b>	<b>42,005.761</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT Alpha Indexing Fund (USD) B	
Number of units outstanding at the beginning of the period	3,791.093
Number of units issued	0.453
Number of units redeemed	-59.384
<b>Number of units outstanding at the end of the period</b>	<b>3,732.162</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT Alpha Indexing Fund (CHF) I1	
Number of units outstanding at the beginning of the period	22,130.276
Number of units issued	656.759
Number of units redeemed	-1,271.772
<b>Number of units outstanding at the end of the period</b>	<b>21,515.263</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT Alpha Indexing Fund (EUR) I1	
Number of units outstanding at the beginning of the period	10,462.000
Number of units issued	0.000
Number of units redeemed	-3,210.000
<b>Number of units outstanding at the end of the period</b>	<b>7,252.000</b>

**30.11.2022**  
**Number**

LGT Alpha Indexing Fund (CHF) C	
Number of units outstanding at the beginning of the period	7,054.218
Number of units issued	0.000
Number of units redeemed	0.000
<b>Number of units outstanding at the end of the period</b>	<b>7,054.218</b>

**30.11.2022**  
**Number**

LGT Alpha Indexing Fund (CHF) IM	
Number of units outstanding at the beginning of the period	11,014.011
Number of units issued	198.586
Number of units redeemed	-588.908
<b>Number of units outstanding at the end of the period</b>	<b>10,623.689</b>

## Inventory of fund assets

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in CHF <sup>4</sup>	in % <sup>4</sup>
<b>Securities</b>							
<b>Bonds</b>							
<i>Bonds, listed on an official stock exchange</i>							
<b>USD</b>							
US912810SK51 2.3750 % USA	2019 - 49	5,600,000	0	5,600,000	0	0.00	0.00
<b>Total Bonds, listed on an official stock exchange</b>						<b>0.00</b>	<b>0.00</b>
<b>Investment fund units</b>							
IE00BYZHS67 AGX Convergence A USD		5,098	0	1,220	3,878	4,842,870.86	1.83
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		3,895	0	0	3,895	4,981,414.73	1.88
IE00BDTM8695 LGT Crown Liquid Private Equity Opportunities Sub-Fund O USD		68,000	0	9,200	58,800	7,722,281.35	2.92
IE00BQ1YC623 LGT Dynamic Protection A USD		3,140	1,900	600	4,440	4,836,574.35	1.83
IE00BYMD2535 LGT Dynamic Protection U A USD		2,400	0	2,400	0	0.00	0.00
LI0026564646 LGT Select Bond High Yield (USD) IM		6,300	200	600	5,900	13,432,820.98	5.08
LI0225414825 LGT Select Cat Bond (USD) IM		2,800	0	500	2,300	2,792,457.47	1.06
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		5,800	280	1,200	4,880	5,231,146.50	1.98
IE00BYVTJV78 LGT Sustainable Quality Eq Hdg Sub-Fd B (USD)		32,600	2,300	4,100	30,800	50,266,877.58	19.00
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fund		12,500	0	500	12,000	12,579,678.16	4.75
LI0392171307 MA Sustainable Money Market Fund (USD) IM		8,300	0	0	8,300	8,394,958.20	3.17
LI0113203447 MA Sustainable Portfolio Government Bonds (USD) IM		33,500	8,400	3,100	38,800	46,652,065.78	17.63
LU0376447149 Ut BGF Swiss Small & MidCap Opportunities Fund D2		11,950	0	0	11,950	7,672,139.00	2.90
IE00BMDX0K95 Ut CSIF FTSE EPRA Nareit Dev Green Blue UCITS ETF A USD		146,000	24,800	45,300	125,500	13,058,428.11	4.94
IE00BGR52036 Ut iShs Gold Producers UCITS ETF USD		328,000	92,000	303,850	116,150	1,353,537.24	0.51
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund USD		13,400	400	2,400	11,400	8,993,489.97	3.40



ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in CHF <sup>4</sup>	in % <sup>4</sup>
CH0492224503 Ut Swisscanto (CH) Idx Eq Fd Switzerland Tot Responsible GT		135,000	4,000	0	139,000	16,278,290.00	6.15
IE00BFMNPS42 Ut Xtrackers MSCI USA ESG UCITS ETF 1C USD		425,000	288,000	410,000	303,000	11,695,785.91	4.42
IE00BFMNHK08 Ut Xtra MSCI Eur 1C		0	42,000	42,000	0	0.00	0.00
<b>Total Investment fund units</b>						<b>220,784,816.19</b>	<b>83.45</b>

## 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		2,564	152	356	2,360	23,586,408.76	8.92
<b>Total</b>						<b>23,586,408.76</b>	<b>8.91</b>

### USD

JE00B588CD74 WisdomTree Metal Securities LBMA Gold		18,000	1,800	10,970	8,830	1,417,576.43	0.54
<b>Total</b>						<b>1,417,576.43</b>	<b>0.54</b>

<b>Total Other securities and rights, listed on an official stock exchange</b>						<b>25,003,985.19</b>	<b>9.45</b>
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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		10,745	0	2,000	8,745	10,151,002.00	3.84
<b>Total Other securities and rights, which are traded on another market open to the public</b>						<b>10,151,002.00</b>	<b>3.84</b>

<b>Total Securities</b>						<b>255,939,803.38</b>	<b>96.74</b>
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Total Securities						255,939,803.38	96.74
Current account balance						2,903,031.36	1.10
Time credit balance						952,850.00	0.36
Derivative financial instruments						5,108,009.38	1.93
Other assets						29,648.87	0.01
<b>Total assets as of 30.11.2022</b>						<b>264,933,342.99</b>	<b>100.14</b>
Liabilities						-372,323.09	-0.14
<b>Net assets as of 30.11.2022</b>						<b>264,561,019.90</b>	<b>100.00</b>

## 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 <sup>4</sup>	in % <sup>4</sup>
EUR	Purchase	33,325,000.00	CHF	32,708,454.18	18.01.2023	LGT Bank AG	-79,746.73	-0.03
EUR	Purchase	31,000.00	CHF	30,240.62	18.01.2023	LGT Bank AG	111.67	0.00
EUR	Purchase	180,000.00	CHF	176,717.59	18.01.2023	LGT Bank AG	-478.51	0.00
EUR	Purchase	7,359,000.00	CHF	7,222,851.14	18.01.2023	LGT Bank AG	-17,610.09	-0.01
EUR	Purchase	1,830,000.00	CHF	1,796,724.93	18.01.2023	LGT Bank AG	-4,960.95	0.00
USD	Purchase	3,000,000.00	CHF	2,816,631.00	18.01.2023	LGT Bank AG	23,526.00	0.01
USD	Purchase	1,200,000.00	CHF	1,123,310.40	18.01.2023	LGT Bank AG	12,752.40	0.00
USD	Purchase	1,000,000.00	CHF	933,012.00	18.01.2023	LGT Bank AG	13,707.00	0.01
USD	Purchase	22,000.00	CHF	20,734.00	18.01.2023	LGT Bank AG	93.82	0.00
USD	Purchase	3,199,000.00	CHF	3,139,770.52	18.01.2023	LGT Bank AG	-111,216.44	-0.04
USD	Purchase	74,000.00	CHF	69,270.81	18.01.2023	LGT Bank AG	786.40	0.00
EUR	Sale	2,300,000.00	CHF	2,243,456.80	18.01.2023	LGT Bank AG	-8,487.00	0.00
EUR	Sale	1,587,000.00	CHF	1,557,111.87	18.01.2023	LGT Bank AG	3,270.65	0.00
EUR	Sale	4,400,000.00	CHF	4,318,208.40	18.01.2023	LGT Bank AG	10,142.00	0.00
EUR	Sale	210,000.00	CHF	204,837.36	18.01.2023	LGT Bank AG	-774.90	0.00
GBP	Sale	1,630,000.00	CHF	1,824,188.42	18.01.2023	LGT Bank AG	-17,191.61	-0.01
HKD	Sale	4,300,000.00	CHF	537,813.90	18.01.2023	LGT Bank AG	16,301.30	0.01
JPY	Sale	557,000,000.00	CHF	3,763,899.65	18.01.2023	LGT Bank AG	-39,853.35	-0.02
KRW	Sale	955,000,000.00	CHF	677,095.00	18.01.2023	LGT Bank AG	-10,505.00	0.00
TWD	Sale	82,200,000.00	CHF	2,548,611.00	18.01.2023	LGT Bank AG	-17,262.00	-0.01
USD	Sale	87,000.00	CHF	81,631.51	18.01.2023	LGT Bank AG	-733.04	0.00
USD	Sale	150,550,000.00	CHF	147,749,017.25	18.01.2023	LGT Bank AG	5,220,471.80	1.97
USD	Sale	1,000,000.00	CHF	944,415.10	18.01.2023	LGT Bank AG	-2,303.90	0.00
USD	Sale	1,000,000.00	CHF	945,286.00	18.01.2023	LGT Bank AG	-1,433.00	0.00
<b>Total Forward exchange transactions</b>							<b>4,988,606.52</b>	<b>1.89</b>

### 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 <sup>4</sup>	in % <sup>4</sup>
MSCI EM Asia DEC 22	146	100.00	19.12.2022	EUREX	7,988,046.46	39,167.41	0.01
TOPIX DEC 22	20	10,000.00	09.12.2022	JPX	2,717,544.00	80,235.45	0.03
<b>Total</b>					<b>10,705,590.46</b>	<b>119,402.86</b>	<b>0.05</b>
<b>Total open derivative financial instruments at the end of the period under review</b>						<b>5,108,009.38</b>	<b>1.93</b>

## Transactions derivative financial instruments during the period under review

### Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	CHF	EUR	34,432,810.00	34,700,000.00
13.07.2022	CHF	EUR	477,380.33	466,000.00
13.07.2022	CHF	EUR	213,466.06	206,000.00
13.07.2022	CHF	EUR	318,191.73	313,000.00
13.07.2022	CHF	EUR	104,490.70	102,000.00
13.07.2022	CHF	EUR	751,509.00	750,000.00
13.07.2022	CHF	EUR	168,453.74	167,000.00
13.07.2022	CHF	EUR	40,930.52	40,000.00
13.07.2022	CHF	EUR	12,899,682.10	12,700,000.00
13.07.2022	CHF	EUR	267,480.46	260,000.00
13.07.2022	CHF	EUR	8,176,552.00	8,240,000.00
13.07.2022	CHF	EUR	720,215.37	714,000.00
13.07.2022	CHF	EUR	223,557.88	214,000.00
13.07.2022	CHF	EUR	953,343.56	920,000.00
13.07.2022	CHF	EUR	257,517.08	257,000.00
13.07.2022	CHF	EUR	2,632,550.76	2,520,000.00
13.07.2022	CHF	EUR	1,372,392.45	1,350,000.00
13.07.2022	CHF	EUR	1,316,827.90	1,280,000.00
13.07.2022	CHF	EUR	55,110.66	55,000.00
13.07.2022	CHF	EUR	286,513.64	280,000.00
13.07.2022	CHF	GBP	2,586,919.08	2,130,000.00
13.07.2022	CHF	GBP	985,365.05	850,000.00
13.07.2022	CHF	JPY	4,638,309.84	617,000,000.00
13.07.2022	CHF	KRW	1,447,016.14	1,906,000,000.00
13.07.2022	CHF	TWD	4,013,123.60	124,000,000.00
13.07.2022	CHF	USD	960,118.00	1,000,000.00
13.07.2022	CHF	USD	138,004.87	143,000.00
13.07.2022	CHF	USD	1.94	2.00
13.07.2022	CHF	USD	37,827.52	40,000.00
13.07.2022	CHF	USD	35,549.53	37,000.00
13.07.2022	CHF	USD	168,771,185.60	181,900,000.00
13.07.2022	CHF	USD	28,260.75	30,000.00
13.07.2022	CHF	USD	2,790,597.00	3,000,000.00
13.07.2022	CHF	USD	612,381.25	650,000.00
13.07.2022	CHF	USD	91,858.43	93,000.00
13.07.2022	CHF	USD	1,327,113.20	1,400,000.00
13.07.2022	CHF	USD	126,041.94	130,000.00
13.07.2022	CHF	USD	3,068,676.00	3,160,000.00
13.07.2022	CHF	USD	2,144,461.14	2,190,000.00
13.07.2022	CHF	USD	164,107.11	169,000.00
13.07.2022	CHF	USD	2,138,901.60	2,200,000.00
13.07.2022	EUR	CHF	6,000,000.00	6,118,986.00
13.07.2022	EUR	CHF	954,000.00	971,480.14
13.07.2022	EUR	CHF	286,000.00	285,942.23
13.07.2022	EUR	CHF	6.00	5.96
13.07.2022	EUR	CHF	4.00	3.97

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	EUR	CHF	130,000.00	133,718.91
13.07.2022	EUR	CHF	70,000.00	73,218.18
13.07.2022	EUR	CHF	252,000.00	263,585.45
13.07.2022	EUR	CHF	224,000.00	228,104.35
13.07.2022	EUR	CHF	750,000.00	762,474.75
13.07.2022	EUR	CHF	160,000.00	159,967.68
13.07.2022	EUR	CHF	6,100,000.00	6,053,030.00
13.07.2022	EUR	CHF	640,000.00	658,243.52
13.07.2022	EUR	CHF	40,355,000.00	40,994,828.53
13.07.2022	EUR	CHF	600,000.00	619,264.20
13.07.2022	EUR	CHF	9,013,000.00	9,155,901.12
13.07.2022	GBP	CHF	850,000.00	990,162.45
13.07.2022	GBP	CHF	2,130,000.00	2,470,746.75
13.07.2022	JPY	CHF	90,000,000.00	684,381.60
13.07.2022	JPY	CHF	527,000,000.00	3,785,968.00
13.07.2022	KRW	CHF	1,906,000,000.00	1,413,870.80
13.07.2022	TWD	CHF	124,000,000.00	4,025,123.08
13.07.2022	USD	CHF	1,700,000.00	1,650,856.40
13.07.2022	USD	CHF	2,000,000.00	1,891,624.00
13.07.2022	USD	CHF	1,500,000.00	1,440,387.00
13.07.2022	USD	CHF	4,300,000.00	4,183,358.20
13.07.2022	USD	CHF	7,760,000.00	7,599,321.44
13.07.2022	USD	CHF	23,000.00	22,362.26
13.07.2022	USD	CHF	60,000.00	57,415.32
13.07.2022	USD	CHF	165,390,000.00	160,610,229.00
13.07.2022	USD	CHF	50,000.00	47,715.36
13.07.2022	USD	CHF	500,000.00	490,459.50
13.07.2022	USD	CHF	47,000.00	45,231.48
13.07.2022	USD	CHF	8.00	7.75
13.07.2022	USD	CHF	65,000.00	63,073.71
13.07.2022	USD	CHF	1,000,000.00	954,397.50
13.07.2022	USD	CHF	5,708,000.00	5,296,715.77
13.07.2022	USD	CHF	3,000,000.00	2,963,445.00
13.07.2022	USD	CHF	1,000,000.00	960,413.00
13.07.2022	USD	CHF	1,000,000.00	963,471.00
13.07.2022	USD	CHF	1,000,000.00	981,448.00
13.07.2022	USD	CHF	39,000.00	37,509.15
12.10.2022	CHF	EUR	364,881.42	370,000.00
12.10.2022	CHF	EUR	38,460.47	39,000.00
12.10.2022	CHF	EUR	194,376.91	204,000.00
12.10.2022	CHF	EUR	103,419.50	108,000.00
12.10.2022	CHF	EUR	574,552.80	600,000.00
12.10.2022	CHF	EUR	245,913.33	248,000.00
12.10.2022	CHF	EUR	195,273.20	200,000.00
12.10.2022	CHF	EUR	108,012.97	112,000.00
12.10.2022	CHF	EUR	551,068.02	570,000.00
12.10.2022	CHF	EUR	955,508.00	1,000,000.00
12.10.2022	CHF	EUR	195,155.47	203,000.00
12.10.2022	CHF	EUR	19,335.72	20,000.00
12.10.2022	CHF	EUR	819,741.28	850,000.00
12.10.2022	CHF	EUR	811,385.31	844,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	CHF	EUR	47,596.13	48,000.00
12.10.2022	CHF	EUR	6,053,091.00	6,100,000.00
12.10.2022	CHF	EUR	292,334.10	300,000.00
12.10.2022	CHF	EUR	8,223,540.00	8,450,000.00
12.10.2022	CHF	EUR	952,828.00	1,000,000.00
12.10.2022	CHF	EUR	32,221,678.80	33,109,000.00
12.10.2022	CHF	EUR	195,415.20	200,000.00
12.10.2022	CHF	GBP	2,458,774.02	2,130,000.00
12.10.2022	CHF	HKD	520,423.84	4,300,000.00
12.10.2022	CHF	JPY	3,784,877.11	527,000,000.00
12.10.2022	CHF	JPY	718,858.00	100,000,000.00
12.10.2022	CHF	KRW	1,006,414.50	1,365,000,000.00
12.10.2022	CHF	TWD	3,299,331.89	101,800,000.00
12.10.2022	CHF	USD	58,711.71	61,000.00
12.10.2022	CHF	USD	2,979,984.00	3,000,000.00
12.10.2022	CHF	USD	3,152,274.30	3,213,000.00
12.10.2022	CHF	USD	159,513,693.30	165,390,000.00
12.10.2022	CHF	USD	5,348,487.20	5,600,000.00
12.10.2022	CHF	USD	2,143,445.02	2,260,000.00
12.10.2022	CHF	USD	59,417.44	62,000.00
12.10.2022	CHF	USD	75,165.32	78,000.00
12.10.2022	CHF	USD	1,437,850.50	1,500,000.00
12.10.2022	CHF	USD	60,367.86	61,000.00
12.10.2022	EUR	CHF	8,240,000.00	8,176,634.40
12.10.2022	EUR	CHF	1,465,000.00	1,410,638.25
12.10.2022	EUR	CHF	570,000.00	554,469.78
12.10.2022	EUR	CHF	410,000.00	401,326.04
12.10.2022	EUR	CHF	85,000.00	82,939.01
12.10.2022	EUR	CHF	145,000.00	141,049.33
12.10.2022	EUR	CHF	500,000.00	486,322.95
12.10.2022	EUR	CHF	700,000.00	670,342.40
12.10.2022	EUR	CHF	100,000.00	97,884.40
12.10.2022	EUR	CHF	523,000.00	516,734.98
12.10.2022	EUR	CHF	333,000.00	319,600.75
12.10.2022	EUR	CHF	109,000.00	104,614.06
12.10.2022	EUR	CHF	4,200,000.00	4,087,440.00
12.10.2022	EUR	CHF	20,000.00	19,113.04
12.10.2022	EUR	CHF	34,700,000.00	34,433,157.00
12.10.2022	EUR	CHF	128,000.00	126,466.69
12.10.2022	EUR	CHF	1,000,000.00	955,652.00
12.10.2022	EUR	CHF	700,000.00	673,010.10
12.10.2022	EUR	CHF	357,000.00	343,752.80
12.10.2022	EUR	CHF	290,000.00	284,647.47
12.10.2022	GBP	CHF	2,130,000.00	2,369,569.62
12.10.2022	HKD	CHF	4,300,000.00	537,302.20
12.10.2022	JPY	CHF	627,000,000.00	4,259,988.48
12.10.2022	KRW	CHF	1,365,000,000.00	956,865.00
12.10.2022	TWD	CHF	101,800,000.00	3,173,943.81
12.10.2022	USD	CHF	54,000.00	51,219.70
12.10.2022	USD	CHF	1,000,000.00	958,664.00
12.10.2022	USD	CHF	5,500,000.00	5,353,502.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	USD	CHF	1,000,000.00	972,830.00
12.10.2022	USD	CHF	40,000.00	39,220.92
12.10.2022	USD	CHF	700,000.00	674,555.70
12.10.2022	USD	CHF	49,000.00	46,951.41
12.10.2022	USD	CHF	43,000.00	41,203.16
12.10.2022	USD	CHF	61,000.00	59,375.20
12.10.2022	USD	CHF	3,160,000.00	3,047,725.20
12.10.2022	USD	CHF	1,000,000.00	987,991.00
12.10.2022	USD	CHF	68,000.00	64,951.76
12.10.2022	USD	CHF	1,000,000.00	989,686.30
12.10.2022	USD	CHF	2,000,000.00	1,961,452.00
12.10.2022	USD	CHF	900,000.00	863,108.10
12.10.2022	USD	CHF	158,150,000.00	155,160,965.00
12.10.2022	USD	CHF	2,500,000.00	2,406,532.50
12.10.2022	USD	CHF	1,000,000.00	978,866.00
16.11.2022	CHF	EUR	39,120.68	40,000.00
16.11.2022	CHF	EUR	4,084,374.00	4,200,000.00
16.11.2022	CHF	EUR	1,006,707.52	1,040,000.00
16.11.2022	CHF	EUR	32,781,802.50	33,325,000.00
16.11.2022	CHF	EUR	391,206.80	400,000.00
16.11.2022	CHF	EUR	198,373.00	200,000.00
16.11.2022	CHF	EUR	87,070.32	90,000.00
16.11.2022	CHF	EUR	7,239,048.30	7,359,000.00
16.11.2022	CHF	EUR	193,597.60	200,000.00
16.11.2022	CHF	EUR	39,783.86	41,000.00
16.11.2022	CHF	GBP	2,363,486.34	2,130,000.00
16.11.2022	CHF	HKD	535,930.50	4,300,000.00
16.11.2022	CHF	JPY	4,260,872.55	627,000,000.00
16.11.2022	CHF	KRW	568,291.35	815,000,000.00
16.11.2022	CHF	TWD	2,632,899.50	84,700,000.00
16.11.2022	CHF	USD	49,707.85	50,000.00
16.11.2022	CHF	USD	154,654,885.00	158,150,000.00
16.11.2022	CHF	USD	25,008.43	25,000.00
16.11.2022	CHF	USD	3,165,090.60	3,199,000.00
16.11.2022	CHF	USD	29,863.41	30,000.00
16.11.2022	EUR	CHF	8,450,000.00	8,217,371.50
16.11.2022	EUR	CHF	120,000.00	118,145.16
16.11.2022	EUR	CHF	470,000.00	462,735.21
16.11.2022	EUR	CHF	4,400,000.00	4,328,280.00
16.11.2022	EUR	CHF	33,109,000.00	32,197,509.23
16.11.2022	EUR	CHF	346,000.00	335,752.17
16.11.2022	GBP	CHF	500,000.00	550,882.50
16.11.2022	GBP	CHF	1,630,000.00	1,834,402.00
16.11.2022	HKD	CHF	4,300,000.00	542,032.20
16.11.2022	JPY	CHF	70,000,000.00	476,284.20
16.11.2022	JPY	CHF	557,000,000.00	3,761,421.00
16.11.2022	KRW	CHF	815,000,000.00	583,540.00
16.11.2022	TWD	CHF	84,700,000.00	2,636,033.40
16.11.2022	USD	CHF	500,000.00	500,191.50
16.11.2022	USD	CHF	31,000.00	30,648.86
16.11.2022	USD	CHF	3,000,000.00	2,970,966.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
16.11.2022	USD	CHF	1,000,000.00	992,023.00
16.11.2022	USD	CHF	1,400,000.00	1,393,690.20
16.11.2022	USD	CHF	1,000,000.00	988,525.00
16.11.2022	USD	CHF	60,000.00	59,905.38
16.11.2022	USD	CHF	150,550,000.00	148,954,170.00
16.11.2022	USD	CHF	700,000.00	702,291.10
16.11.2022	USD	CHF	3,213,000.00	3,141,992.70

### Transactions in exposure-increasing derivatives during the period under review

#### Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
MSCI EM Asia JUN 22	20.06.2022	0	205
MSCI EM Asia SEP 22	19.09.2022	216	216

### Transactions in exposure-increasing derivatives during the period under review

#### Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 3650 P 20 Oct 22	21.10.2022	7	7

<sup>1</sup> ISINs beginning with YY are not official ISINs but internal identification numbers

<sup>2</sup> 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

<sup>3</sup> 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

<sup>4</sup> Divergences in the totals may be attributed to rounding differences

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

### 3-Year Comparison

<b>As of:</b>	<b>30.11.2022</b>	<b>30.11.2021</b>	<b>30.11.2020</b>
Net asset value (EUR) B	415,523,527	553,731,727	497,684,814
Units outstanding at the end of the period (EUR) B	248,062	295,960	271,891
Net asset value per unit at the end of the period (EUR) B	1,675.08	1,870.97	1,830.46
Net asset value per unit at the beginning of the period (EUR) B	1,870.97	1,830.46	1,772.34
Percent change in asset value vs previous year (EUR) B	-10.47%	2.21%	3.28%
Net asset value (CHF) B	97,192,348	128,329,343	128,779,885
Units outstanding at the end of the period (CHF) B	102,487	119,417	121,160
Net asset value per unit at the end of the period (CHF) B	948.33	1,074.63	1,062.89
Net asset value per unit at the beginning of the period (CHF) B	1,074.63	1,062.89	1,035.95
Percent change in asset value vs previous year (CHF) B	-11.75%	1.10%	2.60%
Net asset value (USD) B	92,508,532	137,618,813	98,634,978
Units outstanding at the end of the period (USD) B	86,240	115,726	84,263
Net asset value per unit at the end of the period (USD) B	1,072.69	1,189.18	1,170.56
Net asset value per unit at the beginning of the period (USD) B	1,189.18	1,170.56	1,097.89
Percent change in asset value vs previous year (USD) B	-9.80%	1.59%	6.62%
Net asset value (EUR) I1	69,665,017	96,834,519	81,009,392
Units outstanding at the end of the period (EUR) I1	53,597	67,276	58,022
Net asset value per unit at the end of the period (EUR) I1	1,299.80	1,439.36	1,396.18
Net asset value per unit at the beginning of the period (EUR) I1	1,439.36	1,396.18	1,340.41
Percent change in asset value vs previous year (EUR) I1	-9.70%	3.09%	4.16%
Net asset value (CHF) I1	8,479,461	9,526,511	8,387,614
Units outstanding at the end of the period (CHF) I1	8,524	8,524	7,653
Net asset value per unit at the end of the period (CHF) I1	994.82	1,117.66	1,096.05
Net asset value per unit at the beginning of the period (CHF) I1	1,117.66	1,096.05	1,059.21
Percent change in asset value vs previous year (CHF) I1	-10.99%	1.97%	3.48%
Net asset value (EUR) C	454,039	504,030	310,842
Units outstanding at the end of the period (EUR) C	405	406	258
Net asset value per unit at the end of the period (EUR) C	1,121.08	1,241.45	1,204.81
Net asset value per unit at the beginning of the period (EUR) C	1,241.45	1,204.81	1,158.42
Percent change in asset value vs previous year (EUR) C	-9.70%	3.04%	4.00%



<b>As of:</b>	<b>30.11.2022</b>	<b>30.11.2021</b>	<b>30.11.2020</b>
Net asset value (EUR) IM	313,063	363,228	372,044
Units outstanding at the end of the period (EUR) IM	258	272	289
Net asset value per unit at the end of the period (EUR) IM	1,215.77	1,337.85	1,289.57
Net asset value per unit at the beginning of the period (EUR) IM	1,337.85	1,289.57	1,230.28
Percent change in asset value vs previous year (EUR) IM	-9.13%	3.74%	4.82%

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

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

## Statement of net assets as of 30.11.2022

	<b>30.11.2022</b>
<b>Assets</b>	<b>EUR</b>
Bank balance	
Current account balance	19,373,793.03
Transferable securities	
Equities and other investment securities	156,947,411.82
Bonds, convertible bonds, warrant bonds	57,063,893.30
Investment fund units	413,586,430.93
Other transferable securities and book-entry securities	29,968,109.43
Derivative financial instruments	7,359,711.19
Other assets	366,884.71
<b>Total assets</b>	<b>684,666,234.41</b>
Liabilities	-1,216,825.29
<b>Net assets</b>	<b>683,449,409.12</b>

## Statement of income for the period from 01.06.2022 to 30.11.2022

	<b>30.11.2022</b>
<b>Earnings</b>	<b>EUR</b>
Earnings from cash in banks	85,934.07
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	512,726.43
Equities and other investment securities incl. earnings from bonus shares	1,285,905.91
Units of other investment undertakings	266,474.70
Other earnings	26,238.51
Buying into current earnings with the issue of units	-19,287.37
<b>Total earnings</b>	<b>2,157,992.25</b>
<b>Expenses</b>	<b>30.11.2022</b>
	<b>EUR</b>
Interest payable	69,079.01
Remunerations as specified by internal regulations	5,291,472.66
Other expenses	41,364.97
Adjustment of current earnings with the redemption of units	-212,289.36
<b>Total expenses</b>	<b>5,189,627.28</b>
<b>Net earnings</b>	<b>-3,031,635.03</b>
Capital gains and capital losses realized	-29,312,221.49
<b>Profit or loss realized</b>	<b>-32,343,856.52</b>
Capital gains and capital losses not realized	14,572,941.09
<b>Net profit / loss</b>	<b>-17,770,915.43</b>

## Change in net assets

30.11.2022

EUR

Net assets at the beginning of the period under review	783,885,559.58
Distributions	0.00
Balance from unit movements	-82,665,235.03
Net profit / loss	-17,770,915.43
<b>Net assets at the end of the period under review</b>	<b>683,449,409.12</b>

## Changes in the number of units outstanding

30.11.2022

Number

LGT Sustainable Strategy 3 Years (EUR) B	
Number of units outstanding at the beginning of the period	273,046.186
Number of units issued	3,239.337
Number of units redeemed	-28,223.785
<b>Number of units outstanding at the end of the period</b>	<b>248,061.738</b>

30.11.2022

Number

LGT Sustainable Strategy 3 Years (CHF) B	
Number of units outstanding at the beginning of the period	113,298.896
Number of units issued	399.346
Number of units redeemed	-11,210.869
<b>Number of units outstanding at the end of the period</b>	<b>102,487.373</b>

30.11.2022

Number

LGT Sustainable Strategy 3 Years (USD) B	
Number of units outstanding at the beginning of the period	112,232.718
Number of units issued	737.974
Number of units redeemed	-26,731.176
<b>Number of units outstanding at the end of the period</b>	<b>86,239.516</b>

30.11.2022

Number

LGT Sustainable Strategy 3 Years (EUR) I1	
Number of units outstanding at the beginning of the period	55,064.785
Number of units issued	3,100.000
Number of units redeemed	-4,568.000
<b>Number of units outstanding at the end of the period</b>	<b>53,596.785</b>

30.11.2022

Number

LGT Sustainable Strategy 3 Years (CHF) I1	
Number of units outstanding at the beginning of the period	8,523.586
Number of units issued	0.000
Number of units redeemed	0.000
<b>Number of units outstanding at the end of the period</b>	<b>8,523.586</b>

**30.11.2022**  
**Number**

LGT Sustainable Strategy 3 Years (EUR) C	
Number of units outstanding at the beginning of the period	405.000
Number of units issued	0.000
Number of units redeemed	0.000
<b>Number of units outstanding at the end of the period</b>	<b>405.000</b>

**30.11.2022**  
**Number**

LGT Sustainable Strategy 3 Years (EUR) IM	
Number of units outstanding at the beginning of the period	257.502
Number of units issued	0.000
Number of units redeemed	0.000
<b>Number of units outstanding at the end of the period</b>	<b>257.502</b>

## Inventory of fund assets

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
<b>Securities</b>							
<b>Equities and other investment securities</b>							
<i>Equities and other investment securities, listed on an official stock exchange</i>							
<b>Cayman Islands</b>							
KYG3066L1014 R ENN Energy Holdings		102,000	29,000	10,600	120,400	1,640,472.21	0.24
KYG8087W1015 R Shenzhou International Group		168,100	67,300	41,000	194,400	1,684,789.52	0.25
<b>Total</b>						<b>3,325,261.73</b>	<b>0.49</b>
<b>Denmark</b>							
DK0060534915 R Novo-Nordisk B		11,820	0	2,130	9,690	1,151,705.40	0.17
DK0061539921 R Vestas Wind Systems		56,900	8,900	15,000	50,800	1,225,735.42	0.18
<b>Total</b>						<b>2,377,440.82</b>	<b>0.35</b>
<b>France</b>							
FR0000125338 R Capgemini		6,850	2,250	1,600	7,500	1,282,500.00	0.19
FR0010040865 R Gecina		17,200	0	0	17,200	1,603,900.00	0.23
FR0000121485 R Kering		3,200	0	790	2,410	1,367,434.00	0.20
FR0000120321 R L'Oreal		4,660	0	680	3,980	1,412,104.00	0.21
<b>Total</b>						<b>5,665,938.00</b>	<b>0.83</b>
<b>Germany</b>							
DE0007164600 B SAP		13,700	1,350	2,500	12,550	1,310,973.00	0.19
DE0005810055 R Deutsche Boerse		6,120	400	1,000	5,520	970,968.00	0.14
DE000A1ML7J1 R Vonovia		60,800	65,000	0	125,800	2,955,042.00	0.43
<b>Total</b>						<b>5,236,983.00</b>	<b>0.77</b>
<b>Great Britain</b>							
GB0002374006 R Diageo		32,900	470	3,000	30,370	1,337,494.10	0.20
GB00BHIYC057 R Intercontinental Hotels Group		14,100	1,300	700	14,700	815,524.85	0.12
GB0033986497 R ITV		1,800,400	0	720,200	1,080,200	935,199.23	0.14
GB0007099541 R Prudential		107,400	0	0	107,400	1,216,506.76	0.18

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
GB00B24CGK77 R Reckitt Benckiser Group		20,030	0	0	20,030	1,377,850.36	0.20
GB0007188757 R Rio Tinto		17,450	2,900	5,620	14,730	951,428.31	0.14
GB0009223206 R Smith & Nephew		95,600	23,900	13,000	106,500	1,336,994.37	0.20
GB0007908733 R SSE		68,750	11,700	22,850	57,600	1,138,118.83	0.17
GB00B10RZP78 R Unilever		34,100	0	6,200	27,900	1,337,131.42	0.20
<b>Total</b>						<b>10,446,248.23</b>	<b>1.53</b>
<b>Hong Kong</b>							
HK0000069689 R AIA Group		137,200	43,000	0	180,200	1,760,162.30	0.26
HK0823032773 R Link Real Estate Investment Trust		233,100	41,400	0	274,500	1,793,204.92	0.26
<b>Total</b>						<b>3,553,367.22</b>	<b>0.52</b>
<b>Ireland</b>							
IE00BTN1Y115 R Medtronic		64,700	0	5,000	59,700	4,581,472.22	0.67
<b>Total</b>						<b>4,581,472.22</b>	<b>0.67</b>
<b>Japan</b>							
JP3505000004 R DAIWA HOUSE		76,800	9,200	0	86,000	1,890,169.91	0.28
JP3899600005 R Mitsubishi Estate		148,100	0	0	148,100	1,998,985.10	0.29
JP3695200000 R NGK Insulators		58,100	0	0	58,100	732,061.14	0.11
JP3756600007 R Nintendo		5,900	53,100	0	59,000	2,419,440.31	0.35
JP3756100008 R Nitori Holdings		8,400	0	0	8,400	909,664.36	0.13
<b>Total</b>						<b>7,950,320.82</b>	<b>1.16</b>
<b>Netherlands</b>							
NL0000009165 R Heineken		15,850	0	0	15,850	1,399,238.00	0.20
NL0011821202 R ING Group		123,500	0	24,700	98,800	1,145,092.00	0.17
<b>Total</b>						<b>2,544,330.00</b>	<b>0.37</b>
<b>Singapore</b>							
SG1L01001701 R DBS Group		53,800	25,000	12,600	66,200	1,650,854.01	0.24
<b>Total</b>						<b>1,650,854.01</b>	<b>0.24</b>

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
<b>South Africa</b>							
ZAE000043485 R AngloGold Ashanti		83,300	29,600	18,000	94,900	1,670,621.51	0.24
<b>Total</b>						<b>1,670,621.51</b>	<b>0.24</b>
<b>Spain</b>							
ES0171996087 B Grifols A		74,900	26,200	0	101,100	1,026,670.50	0.15
<b>Total</b>						<b>1,026,670.50</b>	<b>0.15</b>
<b>Sweden</b>							
SE0007100581 R Assa Abloy B		56,700	6,200	11,300	51,600	1,120,398.51	0.16
SE0017768716 R Boliden		31,900	9,600	12,200	29,300	1,035,586.02	0.15
<b>Total</b>						<b>2,155,984.53</b>	<b>0.32</b>
<b>Switzerland</b>							
CH0030170408 R Geberit		2,360	260	260	2,360	1,074,445.58	0.16
<b>Total</b>						<b>1,074,445.58</b>	<b>0.16</b>
<b>Taiwan</b>							
US8740391003 R Taiwan Semiconductor /ADR		26,500	0	5,500	21,000	1,691,907.13	0.25
<b>Total</b>						<b>1,691,907.13</b>	<b>0.25</b>
<b>United States of America</b>							
US0082521081 R Affiliated Managers Group		24,430	0	6,200	18,230	2,839,415.68	0.42
US00846U1016 R Agilent Technologies		41,900	0	8,000	33,900	5,101,044.94	0.75
US00971T1016 R Akamai Technologies		54,950	5,450	3,000	57,400	5,286,628.68	0.77
US02079K3059 R Alphabet A		2,520	47,880	0	50,400	4,941,885.78	0.72
US1713401024 R Church & Dwight		47,600	13,800	4,600	56,800	4,514,991.33	0.66
US1924461023 R Cognizant Technology A		74,100	7,400	6,000	75,500	4,560,274.11	0.67
US20030N1019 R Comcast A		130,200	10,500	0	140,700	5,005,337.40	0.73
US2538681030 R Digital Realty		15,400	8,500	0	23,900	2,609,635.04	0.38
US29476L1070 R Equity Residential		22,100	17,100	0	39,200	2,468,577.73	0.36
US5184391044 R Estee Lauder A		21,380	5,120	3,850	22,650	5,185,341.74	0.76
US44107P1049 R Host Hotels		113,300	15,200	12,100	116,400	2,140,507.48	0.31



ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
US45168D1046 R IDEXX Laboratories		14,500	1,570	3,780	12,290	5,081,743.33	0.74
US45866F1049 R Intercontinental Exchange		29,950	0	1,950	28,000	2,944,492.02	0.43
US4932671088 R KeyCorp		277,600	0	0	277,600	5,069,814.30	0.74
US5949181045 R Microsoft		21,400	0	800	20,600	5,103,046.98	0.75
US6174464486 R Morgan Stanley		38,650	0	8,050	30,600	2,765,126.06	0.40
US6516391066 R Newmont		65,900	20,400	7,800	78,500	3,618,034.33	0.53
US70450Y1038 R PayPal Holdings		55,000	8,900	10,690	53,210	4,050,871.88	0.59
US7134481081 R PepsiCo		30,200	1,360	7,560	24,000	4,322,772.32	0.63
US74340W1036 R Prologis		17,050	6,900	0	23,950	2,739,035.96	0.40
US7782961038 R Ross Stores		50,330	7,570	32,400	25,500	2,913,330.32	0.43
US8552441094 R Starbucks		63,100	0	12,350	50,750	5,035,826.25	0.74
US8725901040 R T-Mobile US		36,700	0	8,430	28,270	4,157,263.54	0.61
US91324P1021 R Unitedhealth Group		10,620	0	1,090	9,530	5,068,354.81	0.74
US91347P1057 R Universal Display		37,950	2,950	0	40,900	4,472,214.51	0.65
<b>Total</b>						<b>101,995,566.52</b>	<b>14.91</b>
<b>Total Equities and other investment securities, listed on an official stock exchange</b>						<b>156,947,411.82</b>	<b>22.96</b>

## Bonds

Bonds, listed on an official stock exchange

### EUR

DE0001030708 0.0000 % BRD	2020 - 30	7,647,000	0	7,647,000	0	0.00	0.00
EU000A283859 0.0000 % European Union	2020 - 30	3,584,000	0	0	3,584,000	2,950,384.64	0.43
NL0012171458 0.7500 % Netherlands	2017 - 27	7,848,000	0	811,000	7,037,000	6,633,779.90	0.97
FR0014000L31 0.0000 % UNEDIC	2020 - 30	4,500,000	0	0	4,500,000	3,665,250.00	0.54
<b>Total</b>						<b>13,249,414.54</b>	<b>1.94</b>

### GBP

GB00BJMHB534 0.8750 % UK	2019 - 29	6,947,000	0	273,000	6,674,000	6,618,280.21	0.97
<b>Total</b>						<b>6,618,280.21</b>	<b>0.97</b>

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
<b>USD</b>							
US912828ZQ64 0.6250 % USA	2020 - 30	4,921,000	0	0	4,921,000	3,798,909.20	0.56
US912828ZE35 0.6250 % USA	2020 - 27	8,930,000	0	985,000	7,945,000	6,729,832.35	0.98
US91282CCJ80 0.8750 % USA	2021 - 26	8,766,000	0	1,051,000	7,715,000	6,667,430.95	0.98
US912828Z948 1.5000 % USA	2020 - 30	8,655,000	0	8,655,000	0	0.00	0.00
US9128286L99 2.2500 % USA	2019 - 26	8,291,000	0	1,055,000	7,236,000	6,601,237.55	0.97
US9128286B18 2.6250 % USA	2019 - 29	8,426,000	0	1,071,000	7,355,000	6,693,686.37	0.98
US9128283W81 2.7500 % USA	2018 - 28	8,560,000	0	1,293,000	7,267,000	6,705,102.13	0.98
<b>Total</b>						<b>37,196,198.55</b>	<b>5.44</b>
<b>Total Bonds, listed on an official stock exchange</b>						<b>57,063,893.30</b>	<b>8.35</b>

#### Investment fund units

IE00BF0B2V28 Crown LGT Sustainable Bd Corp A USD		27,350	2,750	4,830	25,270	25,359,795.05	3.71
IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		10,481	0	5,480	5,001	6,516,998.20	0.95
IE00BQ1YC623 LGT Dynamic Protection A USD		18,530	8,940	5,050	22,420	24,885,694.41	3.64
IE00BYMD2535 LGT Dynamic Protection U A USD		11,650	0	11,650	0	0.00	0.00
LI0026564646 LGT Select Bond High Yield (USD) IM		10,240	1,750	1,620	10,370	24,057,651.44	3.52
LI0225414825 LGT Select Cat Bond (USD) IM		7,350	0	0	7,350	9,092,960.96	1.33
LI0113203439 LGT Select Equity EMV (USD) IM		4,045	0	555	3,490	10,363,260.30	1.52
LI0036240674 LGT Sustainable Bond Fd Global Infl (EUR) IM		24,010	1,400	960	24,450	27,079,842.00	3.96
IE00BYVTJQ26 LGT Sustainable Bond Global Hdg Sub-Fd B (USD)		63,140	0	4,000	59,140	54,123,183.75	7.92
IE00BYVTJL70 LGT Sustainable Bond Global Sub-Fd B (EUR)		34,280	0	0	34,280	35,051,642.80	5.13
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		23,250	0	4,320	18,930	20,676,971.61	3.03
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fund		28,630	0	6,080	22,550	24,087,630.85	3.52
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	8,910	7,260	1,650	1,700,527.45	0.25
LI0113203447 MA Sustainable Portfolio Government Bonds (USD) IM		115,180	20,190	40,740	94,630	115,938,386.10	16.96

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
LU2300294589 Ut A IS M EM A SP		134,000	16,000	150,000	0	0.00	0.00
IE00BMDX0K95 Ut CSIF FTSE EPRA Nareit Dev Green Blue UCITS ETF A USD		174,400	0	107,700	66,700	7,071,837.41	1.03
IE00BKVL7778 Ut iShs Edge MSCI World MinimumVolatility ESG UCITS ETF		708,400	130,000	265,000	573,400	3,383,613.45	0.50
IE00BF553838 Ut iShs J.P. Morgan ESG USD EM Bd UCITS ETF		2,755,900	0	2,462,400	293,500	1,366,693.33	0.20
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund USD		21,760	6,640	0	28,400	22,829,741.82	3.34
IE00BG36TC12 Ut Xtrackers MSCI Japan ESG UCITS ETF 1C USD		262,500	0	262,500	0	0.00	0.00
<b>Total Investment fund units</b>						<b>413,586,430.93</b>	<b>60.52</b>

### Other securities and rights

*Other securities and rights, listed on an official stock exchange*

#### USD

IE00B588CD74 WisdomTree Metal Securities LBMA Gold		70,410	0	70,410	0	0.00	0.00
IE00BN2CJ301 WTM ETC Core Phys Gold		66,870	5,330	32,500	39,700	6,739,883.00	0.99
<b>Total Other securities and rights, listed on an official stock exchange</b>						<b>6,739,883.00</b>	<b>0.99</b>

*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		29,091	0	9,453	19,638	23,228,226.43	3.40
<b>Total Other securities and rights, which are traded on another market open to the public</b>						<b>23,228,226.43</b>	<b>3.39</b>

<b>Total Securities</b>						<b>657,565,845.48</b>	<b>96.21</b>
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Total Securities						657,565,845.48	96.21
Current account balance						19,373,793.03	2.83
Derivative financial instruments						7,359,711.19	1.08
Other assets						366,884.71	0.05
<b>Total assets as of 30.11.2022</b>						<b>684,666,234.41</b>	<b>100.18</b>
Liabilities						-1,216,825.29	-0.18
<b>Net assets as of 30.11.2022</b>						<b>683,449,409.12</b>	<b>100.00</b>

## 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 <sup>4</sup>	in % <sup>4</sup>
CHF	Purchase	77,582,000.00	EUR	78,832,600.37	18.01.2023	LGT Bank AG	404,989.84	0.06
CHF	Purchase	68,000.00	EUR	69,593.27	18.01.2023	LGT Bank AG	-142.16	0.00
CHF	Purchase	6,722,100.00	EUR	6,830,458.39	18.01.2023	LGT Bank AG	35,090.39	0.01
CHF	Purchase	74,000.00	EUR	75,234.91	18.01.2023	LGT Bank AG	344.24	0.00
CHF	Purchase	518,000.00	EUR	526,644.34	18.01.2023	LGT Bank AG	2,409.72	0.00
CHF	Purchase	707,000.00	EUR	723,565.30	18.01.2023	LGT Bank AG	-1,478.01	0.00
JPY	Purchase	474,000,000.00	EUR	3,270,443.76	18.01.2023	LGT Bank AG	35,633.27	0.01
USD	Purchase	893,000.00	EUR	868,031.93	18.01.2023	LGT Bank AG	-4,570.93	0.00
USD	Purchase	2,000,000.00	EUR	1,953,689.74	18.01.2023	LGT Bank AG	-19,846.52	0.00
USD	Purchase	1,410,000.00	EUR	1,358,075.35	18.01.2023	LGT Bank AG	5,284.12	0.00
USD	Purchase	73,429,000.00	EUR	72,653,784.12	18.01.2023	LGT Bank AG	-1,653,697.10	-0.24
CHF	Sale	1,350,000.00	EUR	1,378,727.16	18.01.2023	LGT Bank AG	-81.67	0.00
CHF	Sale	2,816,000.00	EUR	2,861,137.30	18.01.2023	LGT Bank AG	-14,955.79	0.00
GBP	Sale	17,604,000.00	EUR	20,001,613.40	18.01.2023	LGT Bank AG	-309,670.55	-0.05
HKD	Sale	35,964,000.00	EUR	4,536,575.86	18.01.2023	LGT Bank AG	81,698.22	0.01
JPY	Sale	866,472,000.00	EUR	5,935,081.60	18.01.2023	LGT Bank AG	-108,427.21	-0.02
KRW	Sale	1,340,000,000.00	EUR	974,545.45	18.01.2023	LGT Bank AG	-11,073.99	0.00
SEK	Sale	19,746,000.00	EUR	1,821,439.19	18.01.2023	LGT Bank AG	22,999.75	0.00
SGD	Sale	1,500,000.00	EUR	1,060,563.10	18.01.2023	LGT Bank AG	1,642.65	0.00
THB	Sale	104,000,000.00	EUR	2,818,813.04	18.01.2023	LGT Bank AG	-51,316.68	-0.01
TWD	Sale	90,000,000.00	EUR	2,829,298.96	18.01.2023	LGT Bank AG	-40,042.88	-0.01
USD	Sale	8,750,000.00	EUR	8,427,025.81	18.01.2023	LGT Bank AG	-33,538.29	0.00
USD	Sale	620,000.00	EUR	593,127.19	18.01.2023	LGT Bank AG	-6,364.21	0.00
USD	Sale	420,403,000.00	EUR	415,927,618.82	18.01.2023	LGT Bank AG	9,430,872.51	1.38
USD	Sale	548,000.00	EUR	530,218.59	18.01.2023	LGT Bank AG	345.55	0.00
USD	Sale	3,000,000.00	EUR	2,902,656.51	18.01.2023	LGT Bank AG	1,891.67	0.00
USD	Sale	3,700,000.00	EUR	3,539,629.98	18.01.2023	LGT Bank AG	-37,979.98	-0.01
<b>Total Forward exchange transactions</b>							<b>7,730,015.96</b>	<b>1.13</b>

### 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 <sup>4</sup>	in % <sup>4</sup>
EURO STOXX 50 DEC 22	-259	10.00	16.12.2022	EUREX	-10,269,350.00	-809,375.00	-0.12
<b>Total</b>					<b>-10,269,350.00</b>	<b>-809,375.00</b>	<b>-0.12</b>

## 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 <sup>4</sup>	in % <sup>4</sup>
Bund MAR 23	50	100,000.00	10.03.2023	EUREX	7,011,500.00	27,000.00	0.00
Mini S&P 500 DEC 22	30	50.00	16.12.2022	CME	5,943,855.63	-42,485.07	-0.01
MSCI EM Asia DEC 22	73	100.00	19.12.2022	EUREX	4,069,769.79	202,684.40	0.03
TOPIX DEC 22	71	10,000.00	09.12.2022	JPX	9,830,241.66	206,950.65	0.03
US 10yr Note MAR 23	63	100,000.00	31.03.2023	CBOT	6,942,569.02	44,920.25	0.01
<b>Total</b>					<b>33,797,936.10</b>	<b>439,070.23</b>	<b>0.06</b>
<b>Total open derivative financial instruments at the end of the period under review</b>						<b>7,359,711.19</b>	<b>1.08</b>

## Transactions derivative financial instruments during the period under review

### Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	AUD	EUR	1,340,000.00	892,213.31
13.07.2022	CHF	EUR	2,116,000.00	2,107,149.97
13.07.2022	CHF	EUR	35,000.00	33,671.88
13.07.2022	CHF	EUR	340,000.00	327,098.26
13.07.2022	CHF	EUR	515,000.00	511,482.53
13.07.2022	CHF	EUR	97,988,000.00	96,465,390.28
13.07.2022	CHF	EUR	25,000.00	24,527.26
13.07.2022	CHF	EUR	36,000.00	35,181.57
13.07.2022	CHF	EUR	58,000.00	56,356.97
13.07.2022	CHF	EUR	7,563,800.00	7,446,268.10
13.07.2022	CHF	EUR	896,000.00	874,663.46
13.07.2022	CHF	EUR	32,500.00	31,658.39
13.07.2022	CHF	EUR	500,000.00	488,632.93
13.07.2022	CHF	EUR	750,000.00	719,927.89
13.07.2022	CHF	EUR	10,000.00	10,002.48
13.07.2022	CHF	EUR	88,000.00	87,398.96
13.07.2022	CHF	EUR	740,000.00	719,037.19
13.07.2022	CHF	EUR	870,000.00	853,548.70
13.07.2022	CHF	EUR	71,000.00	69,309.27
13.07.2022	EUR	AUD	747,885.78	1,092,000.00
13.07.2022	EUR	CHF	24,311.36	25,000.00
13.07.2022	EUR	CHF	89,712.09	91,000.00
13.07.2022	EUR	CHF	764,837.37	800,000.00
13.07.2022	EUR	CHF	213,939.94	220,000.00
13.07.2022	EUR	CHF	38,380.39	40,000.00
13.07.2022	EUR	CHF	1,139,127.76	1,160,000.00
13.07.2022	EUR	CHF	110,875.96	114,000.00
13.07.2022	EUR	CHF	1,754,807.98	1,780,000.00
13.07.2022	EUR	CHF	58,605.43	60,000.00
13.07.2022	EUR	CHF	92,730.89	94,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	EUR	CHF	87,376,020.71	87,743,000.00
13.07.2022	EUR	CHF	1,151,192.88	1,200,000.00
13.07.2022	EUR	CHF	506,488.90	520,000.00
13.07.2022	EUR	CHF	7,008,663.61	7,038,100.00
13.07.2022	EUR	CHF	1,478,346.12	1,520,000.00
13.07.2022	EUR	CHF	89,559.01	91,200.00
13.07.2022	EUR	CHF	57,362.80	60,000.00
13.07.2022	EUR	CHF	3,677,469.40	3,736,000.00
13.07.2022	EUR	CHF	83,461.48	87,000.00
13.07.2022	EUR	CHF	2,375,652.58	2,475,000.00
13.07.2022	EUR	CHF	34,457.77	36,000.00
13.07.2022	EUR	CHF	924,012.21	946,000.00
13.07.2022	EUR	CHF	271,289.70	280,000.00
13.07.2022	EUR	CHF	1,252,853.45	1,270,000.00
13.07.2022	EUR	CHF	540,795.61	565,000.00
13.07.2022	EUR	CHF	479,754.83	500,000.00
13.07.2022	EUR	CHF	175,654.31	183,000.00
13.07.2022	EUR	GBP	722,521.96	610,000.00
13.07.2022	EUR	GBP	27,513,275.63	22,994,000.00
13.07.2022	EUR	HKD	7,575,844.29	64,864,000.00
13.07.2022	EUR	JPY	9,459,401.46	1,277,472,000.00
13.07.2022	EUR	KRW	1,376,215.41	1,840,000,000.00
13.07.2022	EUR	SEK	2,753,284.30	28,446,000.00
13.07.2022	EUR	SGD	1,007,708.30	1,500,000.00
13.07.2022	EUR	TWD	4,178,628.39	131,000,000.00
13.07.2022	EUR	USD	1,024,098.91	1,100,000.00
13.07.2022	EUR	USD	734,942.86	800,000.00
13.07.2022	EUR	USD	863,157.01	900,000.00
13.07.2022	EUR	USD	556,877.39	587,000.00
13.07.2022	EUR	USD	93,833,716.04	98,075,000.00
13.07.2022	EUR	USD	4,655,155.40	5,000,000.00
13.07.2022	EUR	USD	433,411.10	460,000.00
13.07.2022	EUR	USD	1,174,657.34	1,240,000.00
13.07.2022	EUR	USD	1,596,886.41	1,665,000.00
13.07.2022	EUR	USD	5,034,510.14	5,300,000.00
13.07.2022	EUR	USD	1,143,400.36	1,210,000.00
13.07.2022	EUR	USD	1,400,524.37	1,532,000.00
13.07.2022	EUR	USD	543,895,644.80	595,123,000.00
13.07.2022	EUR	USD	2,801,506.38	3,050,000.00
13.07.2022	EUR	USD	5,518,408.49	6,000,000.00
13.07.2022	EUR	USD	4,934,924.18	5,300,000.00
13.07.2022	EUR	USD	690,720.78	730,000.00
13.07.2022	EUR	USD	971,274.56	1,040,000.00
13.07.2022	EUR	USD	763,858.89	808,000.00
13.07.2022	EUR	USD	2,674,501.68	2,800,000.00
13.07.2022	GBP	EUR	18,104,000.00	21,055,080.01
13.07.2022	GBP	EUR	1,350,000.00	1,554,529.44
13.07.2022	GBP	EUR	3,000,000.00	3,570,370.21
13.07.2022	GBP	EUR	1,150,000.00	1,380,944.79
13.07.2022	HKD	EUR	41,264,000.00	5,028,667.70
13.07.2022	HKD	EUR	8,600,000.00	1,009,579.50

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	HKD	EUR	15,000,000.00	1,751,039.94
13.07.2022	JPY	EUR	270,000,000.00	1,946,170.51
13.07.2022	JPY	EUR	795,472,000.00	5,620,030.20
13.07.2022	JPY	EUR	212,000,000.00	1,512,413.81
13.07.2022	KRW	EUR	1,840,000,000.00	1,356,932.15
13.07.2022	SEK	EUR	8,700,000.00	847,355.77
13.07.2022	SEK	EUR	19,746,000.00	1,833,510.11
13.07.2022	SGD	EUR	1,500,000.00	1,027,760.50
13.07.2022	TWD	EUR	131,000,000.00	4,216,285.81
13.07.2022	USD	EUR	891,000.00	845,462.54
13.07.2022	USD	EUR	2,180,000.00	2,029,829.18
13.07.2022	USD	EUR	1,100,000.00	1,042,085.08
13.07.2022	USD	EUR	2,600,000.00	2,420,710.11
13.07.2022	USD	EUR	4,500,000.00	4,276,647.79
13.07.2022	USD	EUR	5,000,000.00	4,735,507.69
13.07.2022	USD	EUR	3,600,000.00	3,438,802.69
13.07.2022	USD	EUR	7,300,000.00	6,901,813.66
13.07.2022	USD	EUR	5,000,000.00	4,711,416.33
13.07.2022	USD	EUR	700,000.00	669,487.44
13.07.2022	USD	EUR	530,323,000.00	507,389,016.46
13.07.2022	USD	EUR	330,000.00	307,023.87
13.07.2022	USD	EUR	3,300,000.00	3,120,254.61
13.07.2022	USD	EUR	1,800,000.00	1,705,299.60
13.07.2022	USD	EUR	3,000,000.00	2,843,030.59
13.07.2022	USD	EUR	11,300,000.00	10,838,226.52
13.07.2022	USD	EUR	108,146,000.00	98,849,772.04
13.07.2022	USD	EUR	3,800,000.00	3,537,022.39
13.07.2022	USD	EUR	22,000,000.00	20,114,579.96
13.07.2022	USD	EUR	3,200,000.00	2,939,663.41
13.07.2022	USD	EUR	4,000,000.00	3,782,244.82
13.07.2022	USD	EUR	6,000,000.00	5,694,852.71
13.07.2022	USD	EUR	2,300,000.00	2,124,161.88
13.07.2022	USD	EUR	350,000.00	331,686.90
14.07.2022	EUR	THB	3,659,865.14	134,000,000.00
14.07.2022	THB	EUR	134,000,000.00	3,595,095.65
12.10.2022	CHF	EUR	12,000.00	12,601.10
12.10.2022	CHF	EUR	89,000.00	91,452.20
12.10.2022	CHF	EUR	45,000.00	45,631.26
12.10.2022	CHF	EUR	830,000.00	858,514.71
12.10.2022	CHF	EUR	87,743,000.00	87,384,287.50
12.10.2022	CHF	EUR	980,000.00	1,007,001.74
12.10.2022	CHF	EUR	1,000,000.00	1,037,270.15
12.10.2022	CHF	EUR	7,038,100.00	7,009,326.71
12.10.2022	CHF	EUR	80,000.00	82,420.10
12.10.2022	CHF	EUR	77,000.00	77,653.38
12.10.2022	CHF	EUR	500,000.00	507,014.03
12.10.2022	CHF	EUR	1,616,000.00	1,659,989.73
12.10.2022	CHF	EUR	900,000.00	907,636.86
12.10.2022	CHF	EUR	88,000.00	91,023.25
12.10.2022	CHF	EUR	900,000.00	906,851.26
12.10.2022	CHF	EUR	70,000.00	70,532.88

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	CHF	EUR	61,000.00	62,476.57
12.10.2022	CHF	EUR	590,000.00	604,281.59
12.10.2022	CHF	EUR	13,000.00	13,197.49
12.10.2022	CHF	EUR	950,000.00	978,738.70
12.10.2022	EUR	CHF	84,696,456.09	82,452,000.00
12.10.2022	EUR	CHF	1,012,490.08	1,000,000.00
12.10.2022	EUR	CHF	138,532.01	135,000.00
12.10.2022	EUR	CHF	92,352.20	89,000.00
12.10.2022	EUR	CHF	7,086,902.93	6,899,100.00
12.10.2022	EUR	CHF	37,230.27	37,000.00
12.10.2022	EUR	CHF	1,639,510.97	1,580,000.00
12.10.2022	EUR	CHF	502,439.34	500,000.00
12.10.2022	EUR	CHF	94,152.13	92,000.00
12.10.2022	EUR	CHF	1,156,433.76	1,130,000.00
12.10.2022	EUR	CHF	43,557.98	42,000.00
12.10.2022	EUR	CHF	442,738.34	440,000.00
12.10.2022	EUR	CHF	2,107,349.33	2,116,000.00
12.10.2022	EUR	CHF	33,412.17	33,000.00
12.10.2022	EUR	CHF	29,312.65	29,000.00
12.10.2022	EUR	CHF	54,397.36	53,000.00
12.10.2022	EUR	CHF	36,425.21	35,000.00
12.10.2022	EUR	CHF	698,449.66	691,000.00
12.10.2022	EUR	CHF	622,256.88	600,000.00
12.10.2022	EUR	CHF	1,611,393.48	1,570,000.00
12.10.2022	EUR	CHF	572,396.14	550,000.00
12.10.2022	EUR	CHF	1,690,673.19	1,630,000.00
12.10.2022	EUR	CHF	1,795,785.34	1,750,000.00
12.10.2022	EUR	CHF	133,801.74	129,000.00
12.10.2022	EUR	GBP	20,953,582.44	18,104,000.00
12.10.2022	EUR	HKD	5,006,428.50	41,264,000.00
12.10.2022	EUR	JPY	837,121.90	120,000,000.00
12.10.2022	EUR	JPY	5,620,204.91	795,472,000.00
12.10.2022	EUR	JPY	1,119,586.27	155,000,000.00
12.10.2022	EUR	KRW	1,130,914.35	1,540,000,000.00
12.10.2022	EUR	SEK	1,828,637.26	19,746,000.00
12.10.2022	EUR	SGD	1,021,524.89	1,500,000.00
12.10.2022	EUR	THB	3,045,528.81	114,000,000.00
12.10.2022	EUR	TWD	3,412,749.52	106,000,000.00
12.10.2022	EUR	USD	3,893,262.32	4,000,000.00
12.10.2022	EUR	USD	1,817,216.60	1,780,000.00
12.10.2022	EUR	USD	2,751,664.27	2,800,000.00
12.10.2022	EUR	USD	3,521,622.76	3,600,000.00
12.10.2022	EUR	USD	807,088.73	804,000.00
12.10.2022	EUR	USD	7,366,041.18	7,500,000.00
12.10.2022	EUR	USD	503,995,293.84	530,323,000.00
12.10.2022	EUR	USD	972,870.53	1,000,000.00
12.10.2022	EUR	USD	15,598,187.47	15,480,000.00
12.10.2022	EUR	USD	1,058,784.69	1,100,000.00
12.10.2022	EUR	USD	393,094.90	400,000.00
12.10.2022	EUR	USD	79,559,342.54	78,899,000.00
12.10.2022	EUR	USD	988,274.13	1,000,000.00



Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	EUR	USD	2,265,445.16	2,300,000.00
12.10.2022	EUR	USD	1,411,119.82	1,420,000.00
12.10.2022	EUR	USD	22,994,379.15	22,500,000.00
12.10.2022	EUR	USD	1,837,381.73	1,840,000.00
12.10.2022	EUR	USD	1,656,490.62	1,700,000.00
12.10.2022	EUR	USD	2,519,753.41	2,600,000.00
12.10.2022	EUR	USD	971,456.00	1,000,000.00
12.10.2022	GBP	EUR	700,000.00	783,612.21
12.10.2022	GBP	EUR	900,000.00	1,046,134.53
12.10.2022	GBP	EUR	16,504,000.00	18,861,714.29
12.10.2022	HKD	EUR	35,964,000.00	4,620,840.29
12.10.2022	HKD	EUR	5,300,000.00	701,538.33
12.10.2022	JPY	EUR	167,000,000.00	1,228,240.32
12.10.2022	JPY	EUR	733,472,000.00	5,122,011.17
12.10.2022	JPY	EUR	170,000,000.00	1,179,427.88
12.10.2022	KRW	EUR	1,540,000,000.00	1,107,332.12
12.10.2022	SEK	EUR	19,746,000.00	1,822,090.98
12.10.2022	SGD	EUR	1,500,000.00	1,063,075.83
12.10.2022	THB	EUR	114,000,000.00	3,071,534.42
12.10.2022	TWD	EUR	106,000,000.00	3,399,418.89
12.10.2022	USD	EUR	2,700,000.00	2,730,121.43
12.10.2022	USD	EUR	500,000.00	487,356.04
12.10.2022	USD	EUR	7,500,000.00	7,493,503.13
12.10.2022	USD	EUR	1,800,000.00	1,752,193.16
12.10.2022	USD	EUR	920,000.00	903,649.37
12.10.2022	USD	EUR	20,800,000.00	20,959,776.38
12.10.2022	USD	EUR	2,170,000.00	2,215,474.84
12.10.2022	USD	EUR	600,000.00	584,827.24
12.10.2022	USD	EUR	98,075,000.00	93,206,099.76
12.10.2022	USD	EUR	6,000,000.00	5,884,666.42
12.10.2022	USD	EUR	3,570,000.00	3,479,077.78
12.10.2022	USD	EUR	1,000,000.00	986,062.99
12.10.2022	USD	EUR	678,000.00	660,507.13
12.10.2022	USD	EUR	457,203,000.00	461,029,545.23
12.10.2022	USD	EUR	1,000,000.00	986,062.99
12.10.2022	USD	EUR	7,000,000.00	6,848,685.15
12.10.2022	USD	EUR	680,000.00	678,835.80
12.10.2022	USD	EUR	5,300,000.00	5,394,363.60
12.10.2022	USD	EUR	2,150,000.00	2,146,319.06
12.10.2022	USD	EUR	5,000,000.00	5,191,256.26
12.10.2022	USD	EUR	13,000,000.00	12,857,792.81
12.10.2022	USD	EUR	10,000,000.00	9,754,346.54
12.10.2022	USD	EUR	3,400,000.00	3,531,154.13
12.10.2022	USD	EUR	600,000.00	621,453.83
12.10.2022	USD	EUR	1,000,000.00	979,418.50
12.10.2022	USD	EUR	2,200,000.00	2,152,296.50
12.10.2022	USD	EUR	4,700,000.00	4,693,733.87
16.11.2022	CHF	EUR	6,899,100.00	7,093,490.00
16.11.2022	CHF	EUR	33,000.00	33,301.48
16.11.2022	CHF	EUR	82,452,000.00	84,775,179.01
16.11.2022	CHF	EUR	26,000.00	26,376.47

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
16.11.2022	CHF	EUR	1,090,000.00	1,103,018.93
16.11.2022	CHF	EUR	2,816,000.00	2,852,801.13
16.11.2022	CHF	EUR	380,000.00	383,471.57
16.11.2022	CHF	EUR	102,000.00	103,218.29
16.11.2022	EUR	CHF	161,151.70	156,000.00
16.11.2022	EUR	CHF	1,226,914.83	1,200,000.00
16.11.2022	EUR	CHF	2,198,222.40	2,150,000.00
16.11.2022	EUR	CHF	78,595,886.94	77,582,000.00
16.11.2022	EUR	CHF	35,785.02	35,000.00
16.11.2022	EUR	CHF	59,938.46	59,000.00
16.11.2022	EUR	CHF	1,364,335.07	1,350,000.00
16.11.2022	EUR	CHF	1,661,382.32	1,616,000.00
16.11.2022	EUR	CHF	6,809,948.33	6,722,100.00
16.11.2022	EUR	CHF	2,086,707.88	2,020,000.00
16.11.2022	EUR	CHF	833,042.95	820,000.00
16.11.2022	EUR	CHF	88,934.43	88,000.00
16.11.2022	EUR	GBP	18,827,093.95	16,504,000.00
16.11.2022	EUR	GBP	1,260,282.76	1,100,000.00
16.11.2022	EUR	HKD	4,612,632.02	35,964,000.00
16.11.2022	EUR	JPY	5,126,971.88	733,472,000.00
16.11.2022	EUR	JPY	908,262.92	133,000,000.00
16.11.2022	EUR	KRW	1,104,639.49	1,540,000,000.00
16.11.2022	EUR	SEK	1,820,782.48	19,746,000.00
16.11.2022	EUR	SGD	1,060,698.09	1,500,000.00
16.11.2022	EUR	THB	2,798,959.11	104,000,000.00
16.11.2022	EUR	TWD	3,201,946.78	100,000,000.00
16.11.2022	EUR	USD	459,858,683.90	457,203,000.00
16.11.2022	EUR	USD	1,027,440.89	1,000,000.00
16.11.2022	EUR	USD	506,532.75	500,000.00
16.11.2022	EUR	USD	1,007,855.10	980,000.00
16.11.2022	EUR	USD	73,063,681.59	73,429,000.00
16.11.2022	EUR	USD	1,909,707.81	1,910,000.00
16.11.2022	EUR	USD	777,515.88	760,000.00
16.11.2022	EUR	USD	4,650,490.37	4,600,000.00
16.11.2022	EUR	USD	2,325,265.55	2,260,000.00
16.11.2022	EUR	USD	1,804,958.22	1,800,000.00
16.11.2022	EUR	USD	732,010.83	730,000.00
16.11.2022	GBP	EUR	17,604,000.00	20,066,111.93
16.11.2022	HKD	EUR	35,964,000.00	4,558,810.48
16.11.2022	JPY	EUR	866,472,000.00	5,916,907.95
16.11.2022	KRW	EUR	1,540,000,000.00	1,124,530.84
16.11.2022	SEK	EUR	19,746,000.00	1,821,401.89
16.11.2022	SGD	EUR	1,500,000.00	1,066,173.86
16.11.2022	THB	EUR	104,000,000.00	2,816,268.28
16.11.2022	TWD	EUR	100,000,000.00	3,142,677.56
16.11.2022	USD	EUR	1,600,000.00	1,643,979.75
16.11.2022	USD	EUR	6,100,000.00	6,099,347.37
16.11.2022	USD	EUR	420,403,000.00	418,311,442.79
16.11.2022	USD	EUR	3,500,000.00	3,568,235.36
16.11.2022	USD	EUR	78,899,000.00	79,364,472.63
16.11.2022	USD	EUR	22,500,000.00	22,939,825.27

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
16.11.2022	USD	EUR	3,000,000.00	3,072,674.91
16.11.2022	USD	EUR	1,000,000.00	1,022,281.13
16.11.2022	USD	EUR	900,000.00	920,783.93
16.11.2022	USD	EUR	1,985,000.00	2,006,881.02
16.11.2022	USD	EUR	1,000,000.00	1,016,019.79
16.11.2022	USD	EUR	685,000.00	698,354.64
16.11.2022	USD	EUR	2,400,000.00	2,469,420.34
16.11.2022	USD	EUR	1,200,000.00	1,241,531.08

### 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	309	0
EURO STOXX 50 SEP 22	16.09.2022	349	349

### Transactions in exposure-increasing derivatives during the period under review

#### Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
Mini S&P 500 JUN 22	17.06.2022	0	145
Mini S&P 500 SEP 22	16.09.2022	145	145
MSCI EM Asia JUN 22	20.06.2022	0	38

### Transactions in exposure-increasing derivatives during the period under review

#### Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 3650 P 20 Oct 22	21.10.2022	19	19

<sup>1</sup> ISINs beginning with YY are not official ISINs but internal identification numbers

<sup>2</sup> 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

<sup>3</sup> 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

<sup>4</sup> Divergences in the totals may be attributed to rounding differences

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

### 3-Year Comparison

<b>As of:</b>	<b>30.11.2022</b>	<b>30.11.2021</b>	<b>30.11.2020</b>
Net asset value (EUR) B	198,780,437	238,830,235	200,522,052
Units outstanding at the end of the period (EUR) B	113,546	122,718	108,737
Net asset value per unit at the end of the period (EUR) B	1,750.66	1,946.17	1,844.10
Net asset value per unit at the beginning of the period (EUR) B	1,946.17	1,844.10	1,767.37
Percent change in asset value vs previous year (EUR) B	-10.05%	5.53%	4.34%
Net asset value (CHF) B	70,448,117	91,336,480	89,334,491
Units outstanding at the end of the period (CHF) B	70,290	80,752	82,378
Net asset value per unit at the end of the period (CHF) B	1,002.24	1,131.07	1,084.45
Net asset value per unit at the beginning of the period (CHF) B	1,131.07	1,084.45	1,046.53
Percent change in asset value vs previous year (CHF) B	-11.39%	4.30%	3.62%
Net asset value (USD) B	41,772,143	51,817,405	35,334,603
Units outstanding at the end of the period (USD) B	36,940	41,436	29,599
Net asset value per unit at the end of the period (USD) B	1,130.81	1,250.54	1,193.79
Net asset value per unit at the beginning of the period (USD) B	1,250.54	1,193.79	1,104.74
Percent change in asset value vs previous year (USD) B	-9.57%	4.75%	8.06%
Net asset value (EUR) I1	10,999,946	6,241,103	1,740,416
Units outstanding at the end of the period (EUR) I1	9,382	4,832	1,435
Net asset value per unit at the end of the period (EUR) I1	1,172.49	1,291.62	1,212.83
Net asset value per unit at the beginning of the period (EUR) I1	1,291.62	1,212.83	1,000.00 <sup>1</sup>
Percent change in asset value vs previous year (EUR) I1	-9.22%	6.50%	21.28% <sup>1</sup>
Net asset value (EUR) C	822,152	911,084	855,935
Units outstanding at the end of the period (EUR) C	671	675	675
Net asset value per unit at the end of the period (EUR) C	1,225.26	1,349.75	1,268.05
Net asset value per unit at the beginning of the period (EUR) C	1,349.75	1,268.05	1,206.21
Percent change in asset value vs previous year (EUR) C	-9.22%	6.44%	5.13%
Net asset value (CHF) C	482,890	557,632	881,694
Units outstanding at the end of the period (CHF) C	460	475	790
Net asset value per unit at the end of the period (CHF) C	1,049.76	1,173.96	1,116.07
Net asset value per unit at the beginning of the period (CHF) C	1,173.96	1,116.07	1,068.97
Percent change in asset value vs previous year (CHF) C	-10.58%	5.19%	4.41%

<b>As of:</b>	<b>30.11.2022</b>	<b>30.11.2021</b>	<b>30.11.2020</b>
Net asset value (EUR) IM	261,644	286,274	174,113
Units outstanding at the end of the period (EUR) IM	216	216	141
Net asset value per unit at the end of the period (EUR) IM	1,213.58	1,327.81	1,238.38
Net asset value per unit at the beginning of the period (EUR) IM	1,327.81	1,238.38	1,168.24
Percent change in asset value vs previous year (EUR) IM	-8.60%	7.22%	6.00%

<sup>1</sup> 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 30.11.2022

	<b>30.11.2022</b>
<b>Assets</b>	<b>EUR</b>
Bank balance	
Current account balance	5,266,594.47
Transferable securities	
Equities and other investment securities	130,611,759.69
Investment fund units	170,673,085.68
Other transferable securities and book-entry securities	13,889,961.39
Derivative financial instruments	3,793,489.54
Other assets	116,818.58
<b>Total assets</b>	<b>324,351,709.35</b>
Liabilities	-654,008.07
<b>Net assets</b>	<b>323,697,701.28</b>

## Statement of income for the period from 01.06.2022 to 30.11.2022

	<b>30.11.2022</b>
<b>Earnings</b>	<b>EUR</b>
Earnings from cash in banks	45,715.14
Earnings from transferable securities	
Equities and other investment securities incl. earnings from bonus shares	973,963.82
Units of other investment undertakings	224,703.19
Other earnings	14,992.65
Buying into current earnings with the issue of units	-5,520.87
<b>Total earnings</b>	<b>1,253,853.93</b>
<b>Expenses</b>	<b>30.11.2022</b>
	<b>EUR</b>
Interest payable	18,461.47
Remunerations as specified by internal regulations	2,659,967.11
Other expenses	33,253.94
Adjustment of current earnings with the redemption of units	-43,071.81
<b>Total expenses</b>	<b>2,668,610.71</b>
<b>Net earnings</b>	<b>-1,414,756.78</b>
Capital gains and capital losses realized	-13,415,323.12
<b>Profit or loss realized</b>	<b>-14,830,079.90</b>
Capital gains and capital losses not realized	8,691,213.02
<b>Net profit / loss</b>	<b>-6,138,866.88</b>

## Change in net assets

	<b>30.11.2022</b>
	<b>EUR</b>
Net assets at the beginning of the period under review	348,271,501.19
Distributions	0.00
Balance from unit movements	-18,434,933.03
Net profit / loss	-6,138,866.88
<b>Net assets at the end of the period under review</b>	<b>323,697,701.28</b>

## Changes in the number of units outstanding

	<b>30.11.2022</b>
	<b>Number</b>
LGT Sustainable Strategy 4 Years (EUR) B	
Number of units outstanding at the beginning of the period	118,442.533
Number of units issued	1,118.934
Number of units redeemed	-6,015.586
<b>Number of units outstanding at the end of the period</b>	<b>113,545.881</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT Sustainable Strategy 4 Years (CHF) B	
Number of units outstanding at the beginning of the period	76,246.469
Number of units issued	163.000
Number of units redeemed	-6,118.978
<b>Number of units outstanding at the end of the period</b>	<b>70,290.491</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT Sustainable Strategy 4 Years (USD) B	
Number of units outstanding at the beginning of the period	40,370.382
Number of units issued	284.000
Number of units redeemed	-3,714.466
<b>Number of units outstanding at the end of the period</b>	<b>36,939.916</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT Sustainable Strategy 4 Years (EUR) I1	
Number of units outstanding at the beginning of the period	9,215.677
Number of units issued	166.000
Number of units redeemed	0.000
<b>Number of units outstanding at the end of the period</b>	<b>9,381.677</b>

	<b>30.11.2022</b>
	<b>Number</b>
LGT Sustainable Strategy 4 Years (EUR) C	
Number of units outstanding at the beginning of the period	671.000
Number of units issued	0.000
Number of units redeemed	0.000
<b>Number of units outstanding at the end of the period</b>	<b>671.000</b>



**30.11.2022**  
**Number**

LGT Sustainable Strategy 4 Years (CHF) C	
Number of units outstanding at the beginning of the period	460.000
Number of units issued	0.000
Number of units redeemed	0.000
<b>Number of units outstanding at the end of the period</b>	<b>460.000</b>

**30.11.2022**  
**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
<b>Number of units outstanding at the end of the period</b>	<b>215.598</b>

## Inventory of fund assets

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
<b>Securities</b>							
<b>Equities and other investment securities</b>							
<i>Equities and other investment securities, listed on an official stock exchange</i>							
<b>Cayman Islands</b>							
KYG3066L1014 R ENN Energy Holdings		106,600	9,000	32,800	82,800	1,128,165.27	0.35
KYG8087W1015 R Shenzhen International Group		103,600	42,900	12,800	133,700	1,158,726.12	0.36
<b>Total</b>						<b>2,286,891.39</b>	<b>0.71</b>
<b>Denmark</b>							
DK0060534915 R Novo-Nordisk B		9,790	0	1,760	8,030	954,406.02	0.29
DK0061539921 R Vestas Wind Systems		46,300	7,300	12,200	41,400	998,926.11	0.31
<b>Total</b>						<b>1,953,332.13</b>	<b>0.60</b>
<b>France</b>							
FR0000125338 R Capgemini		5,600	1,850	1,100	6,350	1,085,850.00	0.34
FR0010040865 R Gecina		9,400	0	0	9,400	876,550.00	0.27
FR0000121485 R Kering		2,600	0	570	2,030	1,151,822.00	0.36
FR0000120321 R L'Oreal		3,800	0	570	3,230	1,146,004.00	0.35
<b>Total</b>						<b>4,260,226.00</b>	<b>1.32</b>
<b>Germany</b>							
DE0007164600 B SAP		11,000	1,100	1,500	10,600	1,107,276.00	0.34
DE0005810055 R Deutsche Boerse		4,990	340	700	4,630	814,417.00	0.25
DE000A1ML7J1 R Vonovia		36,500	37,000	0	73,500	1,726,515.00	0.53
<b>Total</b>						<b>3,648,208.00</b>	<b>1.13</b>
<b>Great Britain</b>							
GB0002374006 R Diageo		25,900	1,390	1,650	25,640	1,129,185.01	0.35
GB00BHIYC057 R Intercontinental Hotels Group		11,500	870	0	12,370	686,261.38	0.21
GB0033986497 R ITV		1,473,100	0	589,200	883,900	765,249.58	0.24
GB0007099541 R Prudential		89,200	0	0	89,200	1,010,357.57	0.31

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
GB00B24CGK77 R Reckitt Benckiser Group		16,570	0	0	16,570	1,139,839.26	0.35
GB0007188757 R Rio Tinto		14,400	2,100	4,090	12,410	801,576.73	0.25
GB0009223206 R Smith & Nephew		77,800	19,500	7,400	89,900	1,128,599.01	0.35
GB0007908733 R SSE		56,900	9,700	17,900	48,700	962,263.67	0.30
GB00B10RZP78 R Unilever		28,700	0	5,500	23,200	1,111,879.89	0.34
<b>Total</b>						<b>8,735,212.10</b>	<b>2.70</b>
<b>Hong Kong</b>							
HK0000069689 R AIA Group		143,400	5,000	24,000	124,400	1,215,117.59	0.38
HK0823032773 R Link Real Estate Investment Trust		131,900	39,300	0	171,200	1,118,385.00	0.35
<b>Total</b>						<b>2,333,502.59</b>	<b>0.72</b>
<b>Ireland</b>							
IE00BTN1Y115 R Medtronic		53,700	0	0	53,700	4,121,022.75	1.27
<b>Total</b>						<b>4,121,022.75</b>	<b>1.27</b>
<b>Japan</b>							
JP3505000004 R DAIWA HOUSE		43,300	11,600	0	54,900	1,206,631.72	0.37
JP3899600005 R Mitsubishi Estate		79,200	0	0	79,200	1,069,004.86	0.33
JP3695200000 R NGK Insulators		37,600	0	0	37,600	473,760.74	0.15
JP3756600007 R Nintendo		3,800	34,200	0	38,000	1,558,283.59	0.48
JP3756100008 R Nitori Holdings		5,700	0	0	5,700	617,272.25	0.19
<b>Total</b>						<b>4,924,953.16</b>	<b>1.52</b>
<b>Netherlands</b>							
NL0000009165 R Heineken		13,130	0	0	13,130	1,159,116.40	0.36
NL0011821202 R ING Group		101,700	0	18,200	83,500	967,765.00	0.30
<b>Total</b>						<b>2,126,881.40</b>	<b>0.66</b>
<b>Singapore</b>							
SG1L01001701 R DBS Group		56,400	0	9,000	47,400	1,182,031.42	0.37
<b>Total</b>						<b>1,182,031.42</b>	<b>0.37</b>

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
<b>South Africa</b>							
ZAE000043485 R AngloGold Ashanti		81,300	2,600	16,500	67,400	1,186,510.95	0.37
<b>Total</b>						<b>1,186,510.95</b>	<b>0.37</b>
<b>Spain</b>							
ES0171996087 B Grifols A		59,500	20,800	0	80,300	815,446.50	0.25
<b>Total</b>						<b>815,446.50</b>	<b>0.25</b>
<b>Sweden</b>							
SE0007100581 R Assa Abloy B		46,150	5,050	9,200	42,000	911,952.28	0.28
SE0017768716 R Boliden		26,000	7,400	9,800	23,600	834,123.89	0.26
<b>Total</b>						<b>1,746,076.17</b>	<b>0.54</b>
<b>Switzerland</b>							
CH0030170408 R Geberit		1,950	210	220	1,940	883,230.69	0.27
<b>Total</b>						<b>883,230.69</b>	<b>0.27</b>
<b>Taiwan</b>							
US8740391003 R Taiwan Semiconductor /ADR		16,700	0	1,800	14,900	1,200,448.39	0.37
<b>Total</b>						<b>1,200,448.39</b>	<b>0.37</b>
<b>United States of America</b>							
US0082521081 R Affiliated Managers Group		20,770	0	3,850	16,920	2,635,376.48	0.81
US00846U1016 R Agilent Technologies		36,700	0	5,270	31,430	4,729,375.89	1.46
US00971T1016 R Akamai Technologies		47,350	4,750	0	52,100	4,798,490.49	1.48
US02079K3059 R Alphabet A		2,130	45,070	0	47,200	4,628,115.26	1.43
US1713401024 R Church & Dwight		41,600	11,500	3,800	49,300	3,918,821.70	1.21
US1924461023 R Cognizant Technology A		63,700	6,400	0	70,100	4,234,108.81	1.31
US20030N1019 R Comcast A		107,900	14,500	0	122,400	4,354,323.36	1.35
US2538681030 R Digital Realty		8,670	4,700	0	13,370	1,459,866.97	0.45
US29476L1070 R Equity Residential		12,550	8,850	0	21,400	1,347,641.92	0.42
US5184391044 R Estee Lauder A		18,690	5,980	3,670	21,000	4,807,601.61	1.49
US44107P1049 R Host Hotels		70,000	9,700	5,300	74,400	1,368,159.42	0.42

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
US45168D1046 R IDEXX Laboratories		12,500	1,350	2,710	11,140	4,606,234.39	1.42
US45866F1049 R Intercontinental Exchange		25,830	0	0	25,830	2,716,293.89	0.84
US4932671088 R KeyCorp		234,300	0	0	234,300	4,279,025.55	1.32
US5949181045 R Microsoft		17,330	1,760	0	19,090	4,728,988.68	1.46
US6174464486 R Morgan Stanley		32,100	0	4,200	27,900	2,521,144.35	0.78
US6516391066 R Newmont		57,600	17,900	6,800	68,700	3,166,356.16	0.98
US70450Y1038 R PayPal Holdings		47,450	11,300	9,220	49,530	3,770,713.86	1.16
US7134481081 R PepsiCo		25,450	1,880	5,430	21,900	3,944,529.74	1.22
US74340W1036 R Prologis		11,000	2,400	0	13,400	1,532,487.76	0.47
US7782961038 R Ross Stores		42,500	6,400	25,800	23,100	2,639,134.53	0.82
US8552441094 R Starbucks		53,200	0	6,100	47,100	4,673,643.67	1.44
US8725901040 R T-Mobile US		32,200	0	6,010	26,190	3,851,387.76	1.19
US91324P1021 R Unitedhealth Group		9,300	650	1,130	8,820	4,690,754.40	1.45
US91347P1057 R Universal Display		32,000	2,800	0	34,800	3,805,209.40	1.18
<b>Total</b>						<b>89,207,786.05</b>	<b>27.55</b>

<b>Total Equities and other investment securities, listed on an official stock exchange</b>	<b>130,611,759.69</b>	<b>40.35</b>
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#### Investment fund units

IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD	4,707	0	2,380	2,327	3,032,591.46	0.94
IE00BQ1YC623 LGT Dynamic Protection A USD	8,145	4,185	1,750	10,580	11,743,561.42	3.63
IE00BYMD2535 LGT Dynamic Protection U A USD	5,095	0	5,095	0	0.00	0.00
LI0026564646 LGT Select Bond High Yield (USD) IM	4,410	1,090	610	4,890	11,344,447.02	3.50
LI0225414825 LGT Select Cat Bond (USD) IM	3,250	0	0	3,250	4,020,697.02	1.24
LI0113203439 LGT Select Equity EMV (USD) IM	4,195	150	195	4,150	12,323,074.57	3.81
IE00BYVTJQ26 LGT Sustainable Bond Global Hdg Sub-Fd B (USD)	22,440	1,310	640	23,110	21,149,590.40	6.53
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)	10,400	0	1,470	8,930	9,754,112.86	3.01

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fund		13,160	390	2,130	11,420	12,198,702.63	3.77
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	4,030	3,250	780	803,885.70	0.25
LI0113203447 MA Sustainable Portfolio Government Bonds (USD) IM		50,940	7,520	11,010	47,450	58,134,591.78	17.96
LU2300294589 Ut A IS M EM A SP		151,000	53,000	61,100	142,900	5,003,823.25	1.55
IE00BMDX0K95 Ut CSIF FTSE EPRA Nareit Dev Green Blue UCITS ETF A USD		92,000	0	52,900	39,100	4,145,559.86	1.28
IE00BKVL7778 Ut iShs Edge MSCI World MinimumVolatility ESG UCITS ETF		631,600	41,000	260,500	412,100	2,431,787.76	0.75
IE00BF553838 Ut iShs J.P. Morgan ESG USD EM Bd UCITS ETF		492,200	0	492,200	0	0.00	0.00
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund USD		14,910	2,690	2,310	15,290	12,291,082.83	3.80
IE00BG36TC12 Ut Xtrackers MSCI Japan ESG UCITS ETF 1C USD		242,200	0	109,700	132,500	2,295,577.12	0.71
<b>Total Investment fund units</b>						<b>170,673,085.68</b>	<b>52.73</b>

## Other securities and rights

*Other securities and rights, listed on an official stock exchange*

### USD

JE00B588CD74 WisdomTree Metal Securities LBMA Gold		31,330	0	31,330	0	0.00	0.00
JE00BN2CJ301 WTM ETC Core Phys Gold		29,400	2,330	12,300	19,430	3,298,637.95	1.02
<b>Total Other securities and rights, listed on an official stock exchange</b>						<b>3,298,637.95</b>	<b>1.02</b>

*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		12,334	0	3,380	8,954	10,591,323.44	3.27
<b>Total Other securities and rights, which are traded on another market open to the public</b>						<b>10,591,323.44</b>	<b>3.27</b>

<b>Total Securities</b>						<b>315,174,806.76</b>	<b>97.37</b>
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Total Securities						315,174,806.76	97.37
Current account balance						5,266,594.47	1.63
Derivative financial instruments						3,793,489.54	1.17
Other assets						116,818.58	0.04
<b>Total assets as of 30.11.2022</b>						<b>324,351,709.35</b>	<b>100.20</b>
Liabilities						-654,008.07	-0.20
<b>Net assets as of 30.11.2022</b>						<b>323,697,701.28</b>	<b>100.00</b>

## 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 <sup>4</sup>	in % <sup>4</sup>
CHF	Purchase	774,000.00	EUR	786,916.45	18.01.2023	LGT Bank AG	3,600.61	0.00
CHF	Purchase	2,600.00	EUR	2,645.84	18.01.2023	LGT Bank AG	9.64	0.00
CHF	Purchase	54,584,000.00	EUR	55,463,878.98	18.01.2023	LGT Bank AG	284,936.78	0.09
CHF	Purchase	6,800.00	EUR	6,913.48	18.01.2023	LGT Bank AG	31.63	0.00
CHF	Purchase	330,000.00	EUR	335,817.71	18.01.2023	LGT Bank AG	1,224.45	0.00
CHF	Purchase	372,100.00	EUR	378,098.15	18.01.2023	LGT Bank AG	1,942.42	0.00
JPY	Purchase	200,000,000.00	EUR	1,379,934.08	18.01.2023	LGT Bank AG	15,035.13	0.00
SGD	Purchase	480,000.00	EUR	334,111.53	18.01.2023	LGT Bank AG	4,743.01	0.00
USD	Purchase	32,016,700.00	EUR	31,678,688.39	18.01.2023	LGT Bank AG	-721,049.23	-0.22
USD	Purchase	1,320,000.00	EUR	1,271,389.69	18.01.2023	LGT Bank AG	4,946.84	0.00
USD	Purchase	380,000.00	EUR	367,531.85	18.01.2023	LGT Bank AG	-101.64	0.00
CHF	Sale	1,752,000.00	EUR	1,780,082.58	18.01.2023	LGT Bank AG	-9,304.88	0.00
GBP	Sale	8,513,000.00	EUR	9,672,445.74	18.01.2023	LGT Bank AG	-149,751.50	-0.05
HKD	Sale	32,006,000.00	EUR	4,037,305.28	18.01.2023	LGT Bank AG	72,706.97	0.02
JPY	Sale	685,280,000.00	EUR	4,693,969.02	18.01.2023	LGT Bank AG	-85,753.48	-0.03
KRW	Sale	1,380,000,000.00	EUR	1,003,636.36	18.01.2023	LGT Bank AG	-11,404.55	0.00
SEK	Sale	14,796,000.00	EUR	1,364,834.10	18.01.2023	LGT Bank AG	17,234.08	0.01
SGD	Sale	2,020,000.00	EUR	1,428,224.98	18.01.2023	LGT Bank AG	2,212.10	0.00
THB	Sale	63,000,000.00	EUR	1,707,550.21	18.01.2023	LGT Bank AG	-31,086.06	-0.01
TWD	Sale	87,000,000.00	EUR	2,734,989.00	18.01.2023	LGT Bank AG	-38,708.11	-0.01
USD	Sale	5,050,000.00	EUR	4,831,116.60	18.01.2023	LGT Bank AG	-51,837.54	-0.02
USD	Sale	203,172,000.00	EUR	201,009,141.64	18.01.2023	LGT Bank AG	4,557,743.95	1.41
USD	Sale	443,000.00	EUR	428,625.61	18.01.2023	LGT Bank AG	279.34	0.00
USD	Sale	6,120,000.00	EUR	5,894,102.62	18.01.2023	LGT Bank AG	-23,457.64	-0.01
<b>Total Forward exchange transactions</b>							<b>3,844,192.32</b>	<b>1.19</b>

### 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 <sup>4</sup>	in % <sup>4</sup>
EURO STOXX 50 DEC 22	-91	10.00	16.12.2022	EUREX	-3,608,150.00	-284,375.00	-0.09
<b>Total</b>					<b>-3,608,150.00</b>	<b>-284,375.00</b>	<b>-0.09</b>

## 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 <sup>4</sup>	in % <sup>4</sup>
Mini S&P 500 DEC 22	6	50.00	16.12.2022	CME	1,188,771.13	-14,141.46	0.00
MSCI EM Asia DEC 22	54	100.00	19.12.2022	EUREX	3,010,514.64	149,930.93	0.05
TOPIX DEC 22	33	10,000.00	09.12.2022	JPX	4,568,985.56	97,882.75	0.03
<b>Total</b>					<b>8,768,271.33</b>	<b>233,672.22</b>	<b>0.07</b>
<b>Total open derivative financial instruments at the end of the period under review</b>						<b>3,793,489.54</b>	<b>1.17</b>

## Transactions derivative financial instruments during the period under review

### Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	AUD	EUR	784,000.00	522,011.37
13.07.2022	CHF	EUR	1,600.00	1,600.40
13.07.2022	CHF	EUR	630,000.00	618,086.99
13.07.2022	CHF	EUR	69,643,000.00	68,560,835.77
13.07.2022	CHF	EUR	770,000.00	750,060.39
13.07.2022	CHF	EUR	4,800.00	4,617.86
13.07.2022	CHF	EUR	2,002,000.00	1,993,626.77
13.07.2022	CHF	EUR	424,000.00	417,411.58
13.07.2022	CHF	EUR	4,900.00	4,773.11
13.07.2022	CHF	EUR	368,000.00	359,633.84
13.07.2022	CHF	EUR	896,000.00	874,663.46
13.07.2022	CHF	EUR	230,000.00	230,057.05
13.07.2022	CHF	EUR	627,000.00	603,207.68
13.07.2022	CHF	EUR	613,000.00	588,421.06
13.07.2022	CHF	EUR	1,500,000.00	1,455,570.18
13.07.2022	CHF	EUR	2,400.00	2,345.44
13.07.2022	CHF	EUR	5,600.00	5,466.65
13.07.2022	CHF	EUR	5,200.00	5,164.48
13.07.2022	EUR	AUD	536,943.64	784,000.00
13.07.2022	EUR	CHF	190,636.51	200,000.00
13.07.2022	EUR	CHF	894,788.44	920,000.00
13.07.2022	EUR	CHF	2,942.89	3,000.00
13.07.2022	EUR	CHF	4,508.84	4,700.00
13.07.2022	EUR	CHF	384,584.74	386,200.00
13.07.2022	EUR	CHF	743,478.73	775,000.00
13.07.2022	EUR	CHF	5,738.32	5,900.00
13.07.2022	EUR	CHF	3,537.37	3,700.00
13.07.2022	EUR	CHF	621,430.36	650,000.00
13.07.2022	EUR	CHF	1,233,123.47	1,250,000.00
13.07.2022	EUR	CHF	849,001.25	887,000.00
13.07.2022	EUR	CHF	608,197.32	620,000.00
13.07.2022	EUR	CHF	166,305.36	170,000.00



Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	EUR	CHF	1,768,284.74	1,820,000.00
13.07.2022	EUR	CHF	196,818.82	200,000.00
13.07.2022	EUR	CHF	1,099,847.49	1,120,000.00
13.07.2022	EUR	CHF	3,746.22	3,800.00
13.07.2022	EUR	CHF	2,607,938.62	2,717,000.00
13.07.2022	EUR	CHF	14,589.87	15,200.00
13.07.2022	EUR	CHF	2,997,295.05	3,045,000.00
13.07.2022	EUR	CHF	865,484.29	890,000.00
13.07.2022	EUR	CHF	268,662.70	280,000.00
13.07.2022	EUR	CHF	975,988.71	990,000.00
13.07.2022	EUR	CHF	1,727.12	1,800.00
13.07.2022	EUR	CHF	4,977.23	5,200.00
13.07.2022	EUR	CHF	59,793,865.76	60,045,000.00
13.07.2022	EUR	CHF	4,959.52	5,100.00
13.07.2022	EUR	CHF	7,694.69	7,800.00
13.07.2022	EUR	CHF	5,990.24	6,100.00
13.07.2022	EUR	CHF	674,811.32	700,000.00
13.07.2022	EUR	GBP	11,520,301.72	9,628,000.00
13.07.2022	EUR	GBP	923,880.54	780,000.00
13.07.2022	EUR	HKD	4,579,097.05	39,206,000.00
13.07.2022	EUR	JPY	5,931,082.16	800,980,000.00
13.07.2022	EUR	KRW	867,614.06	1,160,000,000.00
13.07.2022	EUR	SEK	1,722,472.31	17,796,000.00
13.07.2022	EUR	SGD	1,357,047.17	2,020,000.00
13.07.2022	EUR	TWD	3,094,098.88	97,000,000.00
13.07.2022	EUR	USD	767,316.49	810,000.00
13.07.2022	EUR	USD	617,592.45	650,000.00
13.07.2022	EUR	USD	4,174,208.70	4,400,000.00
13.07.2022	EUR	USD	3,445,135.75	3,700,000.00
13.07.2022	EUR	USD	245,015,015.73	268,092,000.00
13.07.2022	EUR	USD	423,989.12	450,000.00
13.07.2022	EUR	USD	605,149.36	650,000.00
13.07.2022	EUR	USD	2,097,808.92	2,220,000.00
13.07.2022	EUR	USD	1,240,011.02	1,350,000.00
13.07.2022	EUR	USD	623,944.14	660,000.00
13.07.2022	EUR	USD	3,419,667.27	3,600,000.00
13.07.2022	EUR	USD	263,742.42	275,000.00
13.07.2022	EUR	USD	257,230.00	280,000.00
13.07.2022	EUR	USD	34,373,038.65	35,926,700.00
13.07.2022	EUR	USD	425,464.73	450,000.00
13.07.2022	EUR	USD	2,997,920.08	3,220,000.00
13.07.2022	EUR	USD	1,117,559.63	1,170,000.00
13.07.2022	EUR	USD	449,776.76	492,000.00
13.07.2022	EUR	USD	957,706.71	1,000,000.00
13.07.2022	EUR	USD	3,219,071.62	3,500,000.00
13.07.2022	EUR	USD	3,475,553.22	3,670,000.00
13.07.2022	EUR	USD	940,868.21	981,000.00
13.07.2022	EUR	USD	265,315.33	280,000.00
13.07.2022	GBP	EUR	1,300,000.00	1,561,070.27
13.07.2022	GBP	EUR	8,523,000.00	9,912,309.27
13.07.2022	GBP	EUR	585,000.00	673,629.42

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	HKD	EUR	5,000,000.00	602,271.62
13.07.2022	HKD	EUR	34,206,000.00	4,168,539.34
13.07.2022	JPY	EUR	31,700,000.00	226,148.67
13.07.2022	JPY	EUR	42,000,000.00	311,036.86
13.07.2022	JPY	EUR	663,280,000.00	4,686,090.31
13.07.2022	JPY	EUR	64,000,000.00	473,769.02
13.07.2022	KRW	EUR	1,160,000,000.00	855,457.23
13.07.2022	SEK	EUR	3,000,000.00	280,619.36
13.07.2022	SEK	EUR	14,796,000.00	1,373,879.05
13.07.2022	SGD	EUR	2,020,000.00	1,384,050.80
13.07.2022	TWD	EUR	97,000,000.00	3,121,982.62
13.07.2022	USD	EUR	3,100,000.00	2,847,798.93
13.07.2022	USD	EUR	4,000,000.00	3,796,568.47
13.07.2022	USD	EUR	4,420,000.00	4,178,906.36
13.07.2022	USD	EUR	180,000.00	167,467.56
13.07.2022	USD	EUR	3,500,000.00	3,309,464.22
13.07.2022	USD	EUR	2,700,000.00	2,513,147.48
13.07.2022	USD	EUR	2,800,000.00	2,653,495.22
13.07.2022	USD	EUR	6,600,000.00	6,034,373.99
13.07.2022	USD	EUR	2,800,000.00	2,652,688.26
13.07.2022	USD	EUR	66,000.00	62,618.71
13.07.2022	USD	EUR	380,000.00	353,856.38
13.07.2022	USD	EUR	238,002,000.00	227,709,529.28
13.07.2022	USD	EUR	494,000.00	467,990.94
13.07.2022	USD	EUR	250,000.00	239,102.66
13.07.2022	USD	EUR	2,000,000.00	1,907,639.72
13.07.2022	USD	EUR	2,200,000.00	2,048,293.17
13.07.2022	USD	EUR	4,500,000.00	4,261,956.92
13.07.2022	USD	EUR	2,700,000.00	2,544,164.82
13.07.2022	USD	EUR	2,800,000.00	2,674,624.31
13.07.2022	USD	EUR	6,230,000.00	5,975,411.61
13.07.2022	USD	EUR	845,000.00	780,398.60
13.07.2022	USD	EUR	370,000.00	351,089.94
13.07.2022	USD	EUR	1,030,000.00	973,897.65
13.07.2022	USD	EUR	800,000.00	744,891.44
13.07.2022	USD	EUR	1,000,000.00	934,879.12
13.07.2022	USD	EUR	44,059,700.00	40,272,329.08
14.07.2022	EUR	THB	1,857,244.99	68,000,000.00
14.07.2022	THB	EUR	68,000,000.00	1,824,376.89
12.10.2022	CHF	EUR	6,500.00	6,555.16
12.10.2022	CHF	EUR	3,000.00	3,065.12
12.10.2022	CHF	EUR	350,000.00	355,316.96
12.10.2022	CHF	EUR	3,800.00	3,942.73
12.10.2022	CHF	EUR	1,800.00	1,883.81
12.10.2022	CHF	EUR	5,000.00	5,171.78
12.10.2022	CHF	EUR	350,000.00	367,532.01
12.10.2022	CHF	EUR	623,000.00	644,403.21
12.10.2022	CHF	EUR	4,100.00	4,131.21
12.10.2022	CHF	EUR	950,000.00	958,061.13
12.10.2022	CHF	EUR	5,000.00	5,137.76
12.10.2022	CHF	EUR	800,000.00	822,042.24

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	CHF	EUR	1,700.00	1,747.76
12.10.2022	CHF	EUR	242,000.00	247,252.63
12.10.2022	CHF	EUR	600,000.00	604,567.51
12.10.2022	CHF	EUR	7,000.00	7,211.76
12.10.2022	CHF	EUR	950,000.00	978,738.70
12.10.2022	CHF	EUR	1,752,000.00	1,799,691.83
12.10.2022	CHF	EUR	60,045,000.00	59,799,522.96
12.10.2022	CHF	EUR	410,000.00	425,400.34
12.10.2022	CHF	EUR	386,200.00	384,621.13
12.10.2022	EUR	CHF	1,590,552.73	1,550,000.00
12.10.2022	EUR	CHF	10,364.25	10,100.00
12.10.2022	EUR	CHF	3,318.70	3,200.00
12.10.2022	EUR	CHF	3,387.01	3,300.00
12.10.2022	EUR	CHF	757,310.61	740,000.00
12.10.2022	EUR	CHF	57,417,565.49	55,896,000.00
12.10.2022	EUR	CHF	495,731.32	478,000.00
12.10.2022	EUR	CHF	733,707.78	705,000.00
12.10.2022	EUR	CHF	861,262.09	830,000.00
12.10.2022	EUR	CHF	1,889.03	1,800.00
12.10.2022	EUR	CHF	5,014.62	4,900.00
12.10.2022	EUR	CHF	718,455.69	700,000.00
12.10.2022	EUR	CHF	122,318.67	120,000.00
12.10.2022	EUR	CHF	388,289.68	378,000.00
12.10.2022	EUR	CHF	3,746.59	3,600.00
12.10.2022	EUR	CHF	1,049,458.90	1,000,000.00
12.10.2022	EUR	CHF	460,498.91	450,000.00
12.10.2022	EUR	CHF	1,993,815.39	2,002,000.00
12.10.2022	EUR	CHF	301,867.05	300,000.00
12.10.2022	EUR	CHF	1,856,628.84	1,790,000.00
12.10.2022	EUR	CHF	5,707.16	5,500.00
12.10.2022	EUR	CHF	354,784.13	351,000.00
12.10.2022	EUR	CHF	2,213.69	2,200.00
12.10.2022	EUR	CHF	9,957.34	9,600.00
12.10.2022	EUR	CHF	1,920.48	1,900.00
12.10.2022	EUR	CHF	161,998.41	160,000.00
12.10.2022	EUR	GBP	9,864,526.25	8,523,000.00
12.10.2022	EUR	GBP	614,724.06	520,000.00
12.10.2022	EUR	HKD	4,150,104.04	34,206,000.00
12.10.2022	EUR	JPY	4,686,235.98	663,280,000.00
12.10.2022	EUR	JPY	512,842.74	71,000,000.00
12.10.2022	EUR	JPY	418,560.95	60,000,000.00
12.10.2022	EUR	KRW	851,857.56	1,160,000,000.00
12.10.2022	EUR	SEK	1,370,227.74	14,796,000.00
12.10.2022	EUR	SGD	1,375,653.52	2,020,000.00
12.10.2022	EUR	THB	1,816,631.22	68,000,000.00
12.10.2022	EUR	TWD	3,122,987.77	97,000,000.00
12.10.2022	EUR	USD	226,186,471.12	238,002,000.00
12.10.2022	EUR	USD	970,151.35	1,000,000.00
12.10.2022	EUR	USD	10,219,483.85	10,000,000.00
12.10.2022	EUR	USD	974,586.68	1,000,000.00
12.10.2022	EUR	USD	34,192,497.73	33,908,700.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	EUR	USD	3,368,736.16	3,430,000.00
12.10.2022	EUR	USD	298,384.78	310,000.00
12.10.2022	EUR	USD	287,098.73	286,000.00
12.10.2022	EUR	USD	1,237,495.93	1,270,000.00
12.10.2022	EUR	USD	2,249,925.65	2,300,000.00
12.10.2022	EUR	USD	330,632.66	327,000.00
12.10.2022	EUR	USD	1,802,506.37	1,830,000.00
12.10.2022	EUR	USD	1,066,049.52	1,100,000.00
12.10.2022	EUR	USD	1,459,973.37	1,500,000.00
12.10.2022	EUR	USD	1,092,371.77	1,070,000.00
12.10.2022	EUR	USD	516,748.10	520,000.00
12.10.2022	EUR	USD	231,756.02	230,000.00
12.10.2022	EUR	USD	972,870.53	1,000,000.00
12.10.2022	EUR	USD	1,527,822.85	1,530,000.00
12.10.2022	EUR	USD	324,303.29	330,000.00
12.10.2022	EUR	USD	2,386,574.40	2,450,000.00
12.10.2022	EUR	USD	979,291.89	1,000,000.00
12.10.2022	GBP	EUR	320,000.00	358,222.72
12.10.2022	GBP	EUR	8,153,000.00	9,317,714.29
12.10.2022	GBP	EUR	350,000.00	406,830.10
12.10.2022	GBP	EUR	220,000.00	260,562.55
12.10.2022	HKD	EUR	32,006,000.00	4,112,296.03
12.10.2022	HKD	EUR	2,200,000.00	291,204.59
12.10.2022	JPY	EUR	47,000,000.00	331,766.17
12.10.2022	JPY	EUR	609,280,000.00	4,254,748.60
12.10.2022	JPY	EUR	73,000,000.00	506,460.21
12.10.2022	JPY	EUR	65,000,000.00	478,057.61
12.10.2022	KRW	EUR	1,160,000,000.00	834,094.32
12.10.2022	SEK	EUR	14,796,000.00	1,365,322.51
12.10.2022	SGD	EUR	2,020,000.00	1,431,608.79
12.10.2022	THB	EUR	68,000,000.00	1,832,143.34
12.10.2022	TWD	EUR	97,000,000.00	3,110,788.99
12.10.2022	USD	EUR	1,800,000.00	1,820,080.95
12.10.2022	USD	EUR	1,000,000.00	1,006,642.23
12.10.2022	USD	EUR	3,600,000.00	3,595,200.41
12.10.2022	USD	EUR	4,500,000.00	4,450,774.43
12.10.2022	USD	EUR	2,150,000.00	2,195,055.71
12.10.2022	USD	EUR	1,800,000.00	1,765,399.93
12.10.2022	USD	EUR	940,000.00	919,617.60
12.10.2022	USD	EUR	1,000,000.00	1,016,765.86
12.10.2022	USD	EUR	330,000.00	321,654.98
12.10.2022	USD	EUR	1,375,000.00	1,339,980.94
12.10.2022	USD	EUR	3,710,000.00	3,738,498.57
12.10.2022	USD	EUR	2,510,000.00	2,507,825.72
12.10.2022	USD	EUR	300,000.00	295,818.90
12.10.2022	USD	EUR	340,000.00	339,705.48
12.10.2022	USD	EUR	1,450,000.00	1,475,816.46
12.10.2022	USD	EUR	35,926,700.00	34,143,131.12
12.10.2022	USD	EUR	1,000,000.00	986,062.99
12.10.2022	USD	EUR	216,312,000.00	218,122,416.05
12.10.2022	USD	EUR	250,000.00	258,939.10

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	USD	EUR	4,500,000.00	4,389,455.94
12.10.2022	USD	EUR	550,000.00	535,809.62
12.10.2022	USD	EUR	2,400,000.00	2,492,579.38
12.10.2022	USD	EUR	800,000.00	778,079.93
12.10.2022	USD	EUR	2,350,000.00	2,345,976.65
12.10.2022	USD	EUR	900,000.00	916,168.54
12.10.2022	USD	EUR	600,000.00	587,651.10
12.10.2022	USD	EUR	1,000,000.00	970,277.49
12.10.2022	USD	EUR	1,000,000.00	973,455.43
16.11.2022	CHF	EUR	380,000.00	383,471.57
16.11.2022	CHF	EUR	378,000.00	388,650.58
16.11.2022	CHF	EUR	6,800.00	6,881.22
16.11.2022	CHF	EUR	1,752,000.00	1,774,896.16
16.11.2022	CHF	EUR	900,000.00	910,749.58
16.11.2022	CHF	EUR	55,896,000.00	57,470,933.46
16.11.2022	CHF	EUR	2,900.00	2,926.49
16.11.2022	EUR	CHF	570,939.19	562,000.00
16.11.2022	EUR	CHF	7,747.68	7,500.00
16.11.2022	EUR	CHF	3,657.26	3,600.00
16.11.2022	EUR	CHF	737,751.56	730,000.00
16.11.2022	EUR	CHF	1,342,930.81	1,300,000.00
16.11.2022	EUR	CHF	1,801,201.62	1,752,000.00
16.11.2022	EUR	CHF	376,962.82	372,100.00
16.11.2022	EUR	CHF	55,297,335.63	54,584,000.00
16.11.2022	EUR	CHF	4,547.78	4,500.00
16.11.2022	EUR	GBP	9,300,611.79	8,153,000.00
16.11.2022	EUR	GBP	412,456.18	360,000.00
16.11.2022	EUR	HKD	4,104,991.12	32,006,000.00
16.11.2022	EUR	JPY	519,007.39	76,000,000.00
16.11.2022	EUR	JPY	4,258,869.36	609,280,000.00
16.11.2022	EUR	KRW	1,090,293.52	1,520,000,000.00
16.11.2022	EUR	SEK	1,364,342.02	14,796,000.00
16.11.2022	EUR	SGD	1,428,406.77	2,020,000.00
16.11.2022	EUR	THB	1,695,523.31	63,000,000.00
16.11.2022	EUR	TWD	3,041,849.44	95,000,000.00
16.11.2022	EUR	USD	1,504,131.85	1,500,000.00
16.11.2022	EUR	USD	1,359,791.95	1,360,000.00
16.11.2022	EUR	USD	147,404.92	147,000.00
16.11.2022	EUR	USD	462,348.40	450,000.00
16.11.2022	EUR	USD	217,568,457.84	216,312,000.00
16.11.2022	EUR	USD	936,279.49	910,000.00
16.11.2022	EUR	USD	3,720,392.30	3,680,000.00
16.11.2022	EUR	USD	1,585,723.17	1,550,000.00
16.11.2022	EUR	USD	303,919.65	300,000.00
16.11.2022	EUR	USD	31,857,412.94	32,016,700.00
16.11.2022	GBP	EUR	8,513,000.00	9,703,636.16
16.11.2022	HKD	EUR	32,006,000.00	4,057,092.88
16.11.2022	JPY	EUR	685,280,000.00	4,679,595.74
16.11.2022	KRW	EUR	1,520,000,000.00	1,109,926.54
16.11.2022	SEK	EUR	14,796,000.00	1,364,806.15
16.11.2022	SGD	EUR	2,020,000.00	1,435,780.79

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
16.11.2022	THB	EUR	63,000,000.00	1,706,008.67
16.11.2022	TWD	EUR	95,000,000.00	2,985,543.68
16.11.2022	USD	EUR	300,000.00	305,848.75
16.11.2022	USD	EUR	1,000,000.00	1,024,224.97
16.11.2022	USD	EUR	33,908,700.00	34,108,747.81
16.11.2022	USD	EUR	10,000,000.00	10,195,477.90
16.11.2022	USD	EUR	700,000.00	720,194.25
16.11.2022	USD	EUR	203,172,000.00	202,161,194.03
16.11.2022	USD	EUR	1,470,000.00	1,512,519.96
16.11.2022	USD	EUR	4,000,000.00	3,999,572.05
16.11.2022	USD	EUR	1,300,000.00	1,325,344.56
16.11.2022	USD	EUR	400,000.00	410,994.94
16.11.2022	USD	EUR	975,000.00	985,747.61
16.11.2022	USD	EUR	1,000,000.00	1,022,070.80

### 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	101	0
EURO STOXX 50 SEP 22	16.09.2022	113	113

### Transactions in exposure-increasing derivatives during the period under review

#### Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
Mini S&P 500 JUN 22	17.06.2022	0	69
Mini S&P 500 SEP 22	16.09.2022	69	69
MSCI EM Asia JUN 22	20.06.2022	0	37

### Transactions in exposure-increasing derivatives during the period under review

#### Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 3650 P 20 Oct 22	21.10.2022	9	9

<sup>1</sup> ISINs beginning with YY are not official ISINs but internal identification numbers

<sup>2</sup> 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

<sup>3</sup> 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

<sup>4</sup> Divergences in the totals may be attributed to rounding differences

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

### 3-Year Comparison

<b>As of:</b>	<b>30.11.2022</b>	<b>30.11.2021</b>	<b>30.11.2020</b>
Net asset value (EUR) B	44,331,043	55,118,273	46,101,325
Units outstanding at the end of the period (EUR) B	23,877	26,806	24,214
Net asset value per unit at the end of the period (EUR) B	1,856.68	2,056.20	1,903.90
Net asset value per unit at the beginning of the period (EUR) B	2,056.20	1,903.90	1,820.88
Percent change in asset value vs previous year (EUR) B	-9.70%	8.00%	4.56%
Net asset value (CHF) B	19,057,390	23,250,251	21,092,595
Units outstanding at the end of the period (CHF) B	18,337	19,891	19,246
Net asset value per unit at the end of the period (CHF) B	1,039.29	1,168.90	1,095.93
Net asset value per unit at the beginning of the period (CHF) B	1,168.90	1,095.93	1,055.63
Percent change in asset value vs previous year (CHF) B	-11.09%	6.66%	3.82%
Net asset value (USD) B	8,824,098	8,898,685	7,056,645
Units outstanding at the end of the period (USD) B	7,531	6,892	5,854
Net asset value per unit at the end of the period (USD) B	1,171.68	1,291.08	1,205.54
Net asset value per unit at the beginning of the period (USD) B	1,291.08	1,205.54	1,111.59
Percent change in asset value vs previous year (USD) B	-9.25%	7.10%	8.45%
Net asset value (EUR) I1	30,332,047	30,113,343	27,378,370
Units outstanding at the end of the period (EUR) I1	20,228	18,309	18,150
Net asset value per unit at the end of the period (EUR) I1	1,499.49	1,644.75	1,508.43
Net asset value per unit at the beginning of the period (EUR) I1	1,644.75	1,508.43	1,429.01
Percent change in asset value vs previous year (EUR) I1	-8.83%	9.04%	5.56%
Net asset value (EUR) IM	1,338,102	1,417,366	965,465
Units outstanding at the end of the period (EUR) IM	918	893	668
Net asset value per unit at the end of the period (EUR) IM	1,457.72	1,587.30	1,445.16
Net asset value per unit at the beginning of the period (EUR) IM	1,587.30	1,445.16	1,359.11
Percent change in asset value vs previous year (EUR) IM	-8.16%	9.84%	6.33%

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

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

## Statement of net assets as of 30.11.2022

	<b>30.11.2022</b>
<b>Assets</b>	<b>EUR</b>
Bank balance	
Current account balance	2,087,570.87
Transferable securities	
Equities and other investment securities	57,125,893.55
Investment fund units	39,460,310.10
Other transferable securities and book-entry securities	4,311,841.18
Derivative financial instruments	1,152,505.61
Other assets	46,521.96
<b>Total assets</b>	<b>104,184,643.27</b>
Liabilities	-197,153.34
<b>Net assets</b>	<b>103,987,489.93</b>



## Statement of income for the period from 01.06.2022 to 30.11.2022

	<b>30.11.2022</b>
<b>Earnings</b>	<b>EUR</b>
Earnings from cash in banks	17,003.37
Earnings from transferable securities	
Equities and other investment securities incl. earnings from bonus shares	423,490.46
Units of other investment undertakings	87,698.97
Other earnings	5,562.63
Buying into current earnings with the issue of units	-26.05
<b>Total earnings</b>	<b>533,729.38</b>
<b>Expenses</b>	<b>30.11.2022</b>
	<b>EUR</b>
Interest payable	2,017.28
Remunerations as specified by internal regulations	777,744.05
Other expenses	27,401.79
Adjustment of current earnings with the redemption of units	-20,999.75
<b>Total expenses</b>	<b>786,163.37</b>
<b>Net earnings</b>	<b>-252,433.99</b>
Capital gains and capital losses realized	-3,851,995.72
<b>Profit or loss realized</b>	<b>-4,104,429.71</b>
Capital gains and capital losses not realized	2,308,382.02
<b>Net profit / loss</b>	<b>-1,796,047.69</b>

## Change in net assets

30.11.2022

EUR

Net assets at the beginning of the period under review	108,423,276.55
Distributions	0.00
Balance from unit movements	-2,639,738.93
Net profit / loss	-1,796,047.69
<b>Net assets at the end of the period under review</b>	<b>103,987,489.93</b>

## Changes in the number of units outstanding

30.11.2022

Number

LGT Sustainable Strategy 5 Years (EUR) B	
Number of units outstanding at the beginning of the period	26,152.969
Number of units issued	679.315
Number of units redeemed	-2,955.708
<b>Number of units outstanding at the end of the period</b>	<b>23,876.576</b>

30.11.2022

Number

LGT Sustainable Strategy 5 Years (CHF) B	
Number of units outstanding at the beginning of the period	19,519.494
Number of units issued	181.894
Number of units redeemed	-1,364.454
<b>Number of units outstanding at the end of the period</b>	<b>18,336.934</b>

30.11.2022

Number

LGT Sustainable Strategy 5 Years (USD) B	
Number of units outstanding at the beginning of the period	7,895.140
Number of units issued	0.000
Number of units redeemed	-364.000
<b>Number of units outstanding at the end of the period</b>	<b>7,531.140</b>

30.11.2022

Number

LGT Sustainable Strategy 5 Years (EUR) I1	
Number of units outstanding at the beginning of the period	18,060.297
Number of units issued	3,700.000
Number of units redeemed	-1,532.000
<b>Number of units outstanding at the end of the period</b>	<b>20,228.297</b>

30.11.2022

Number

LGT Sustainable Strategy 5 Years (EUR) IM	
Number of units outstanding at the beginning of the period	895.941
Number of units issued	22.000
Number of units redeemed	0.000
<b>Number of units outstanding at the end of the period</b>	<b>917.941</b>

## Inventory of fund assets

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
<b>Securities</b>							
<b>Equities and other investment securities</b>							
<i>Equities and other investment securities, listed on an official stock exchange</i>							
<b>Cayman Islands</b>							
KYG3066L1014 R ENN Energy Holdings		45,000	5,000	12,700	37,300	508,219.38	0.49
KYG8087W1015 R Shenzhou International Group		44,000	21,300	4,600	60,700	526,063.39	0.51
<b>Total</b>						<b>1,034,282.77</b>	<b>0.99</b>
<b>Denmark</b>							
DK0060534915 R Novo-Nordisk B		4,440	0	800	3,640	432,632.37	0.42
DK0061539921 R Vestas Wind Systems		20,900	3,300	5,500	18,700	451,205.75	0.43
<b>Total</b>						<b>883,838.12</b>	<b>0.85</b>
<b>France</b>							
FR0000125338 R Capgemini		2,500	850	530	2,820	482,220.00	0.46
FR0010040865 R Gecina		3,770	0	0	3,770	351,552.50	0.34
FR0000121485 R Kering		1,170	0	250	920	522,008.00	0.50
FR0000120321 R L'Oreal		1,710	0	200	1,510	535,748.00	0.52
<b>Total</b>						<b>1,891,528.50</b>	<b>1.82</b>
<b>Germany</b>							
DE0007164600 B SAP		5,000	500	730	4,770	498,274.20	0.48
DE0005810055 R Deutsche Boerse		2,210	220	350	2,080	365,872.00	0.35
DE000A1ML7J1 R Vonovia		14,660	14,000	0	28,660	673,223.40	0.65
<b>Total</b>						<b>1,537,369.60</b>	<b>1.48</b>
<b>Great Britain</b>							
GB0002374006 R Diageo		11,750	700	1,000	11,450	504,257.74	0.48
GB00BHIYC057 R Intercontinental Hotels Group		5,100	540	0	5,640	312,895.25	0.30
GB0033986497 R ITV		663,700	0	265,500	398,200	344,747.58	0.33
GB0007099541 R Prudential		40,100	0	0	40,100	454,207.83	0.44

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
GB00B24CGK77 R Reckitt Benckiser Group		7,470	0	0	7,470	513,856.32	0.49
GB0007188757 R Rio Tinto		6,420	1,200	2,070	5,550	358,481.13	0.34
GB0009223206 R Smith & Nephew		35,000	8,800	3,200	40,600	509,689.87	0.49
GB0007908733 R SSE		25,650	4,400	8,050	22,000	434,698.17	0.42
GB00B10RZP78 R Unilever		12,940	0	2,240	10,700	512,806.67	0.49
<b>Total</b>						<b>3,945,640.56</b>	<b>3.79</b>
<b>Hong Kong</b>							
HK0000069689 R AIA Group		60,600	4,000	8,800	55,800	545,044.71	0.52
HK0823032773 R Link Real Estate Investment Trust		52,000	17,400	0	69,400	453,364.01	0.44
<b>Total</b>						<b>998,408.72</b>	<b>0.96</b>
<b>Ireland</b>							
IE00BTN1Y115 R Medtronic		23,550	0	0	23,550	1,807,264.17	1.74
<b>Total</b>						<b>1,807,264.17</b>	<b>1.74</b>
<b>Japan</b>							
JP3505000004 R DAIWA HOUSE		16,900	5,600	0	22,500	494,521.20	0.48
JP3899600005 R Mitsubishi Estate		32,500	0	0	32,500	438,669.92	0.42
JP3695200000 R NGK Insulators		15,500	0	0	15,500	195,300.30	0.19
JP3756600007 R Nintendo		1,600	14,400	0	16,000	656,119.41	0.63
JP3756100008 R Nitori Holdings		2,300	0	0	2,300	249,074.77	0.24
<b>Total</b>						<b>2,033,685.60</b>	<b>1.96</b>
<b>Netherlands</b>							
NL0000009165 R Heineken		5,920	0	0	5,920	522,617.60	0.50
NL0011821202 R ING Group		45,300	0	7,550	37,750	437,522.50	0.42
<b>Total</b>						<b>960,140.10</b>	<b>0.92</b>
<b>Singapore</b>							
SG1L01001701 R DBS Group		24,800	0	4,000	20,800	518,697.33	0.50
<b>Total</b>						<b>518,697.33</b>	<b>0.50</b>
<b>South Africa</b>							
ZAE000043485							

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
R AngloGold Ashanti		31,400	6,400	7,500	30,300	533,401.81	0.51
<b>Total</b>						<b>533,401.81</b>	<b>0.51</b>
<b>Spain</b>							
ES0171996087 B Grifols A		26,900	9,400	0	36,300	368,626.50	0.35
<b>Total</b>						<b>368,626.50</b>	<b>0.35</b>
<b>Sweden</b>							
SE0007100581 R Assa Abloy B		20,800	2,300	4,200	18,900	410,378.52	0.39
SE0017768716 R Boliden		11,700	3,700	4,500	10,900	385,252.14	0.37
<b>Total</b>						<b>795,630.66</b>	<b>0.77</b>
<b>Switzerland</b>							
CH0030170408 R Geberit		890	100	100	890	405,193.46	0.39
<b>Total</b>						<b>405,193.46</b>	<b>0.39</b>
<b>Taiwan</b>							
US8740391003 R Taiwan Semiconductor /ADR		7,650	0	940	6,710	540,604.61	0.52
<b>Total</b>						<b>540,604.61</b>	<b>0.52</b>
<b>United States of America</b>							
US0082521081 R Affiliated Managers Group		8,950	0	1,580	7,370	1,147,915.17	1.10
US00846U1016 R Agilent Technologies		15,900	0	2,200	13,700	2,061,484.24	1.98
US00971T1016 R Akamai Technologies		20,800	2,100	0	22,900	2,109,125.38	2.03
US02079K3059 R Alphabet A		930	19,670	0	20,600	2,019,897.76	1.94
US1713401024 R Church & Dwight		18,100	5,600	1,400	22,300	1,772,611.03	1.70
US1924461023 R Cognizant Technology A		27,700	2,800	0	30,500	1,842,229.94	1.77
US20030N1019 R Comcast A		46,500	7,600	0	54,100	1,924,582.47	1.85
US2538681030 R Digital Realty		3,380	1,700	0	5,080	554,683.93	0.53
US29476L1070 R Equity Residential		4,950	3,550	0	8,500	535,278.33	0.51
US5184391044 R Estee Lauder A		8,260	2,310	1,420	9,150	2,094,740.70	2.01
US44107P1049 R Host Hotels		28,150	3,950	1,600	30,500	560,871.81	0.54
US45168D1046 R IDEXX Laboratories		5,440	610	1,200	4,850	2,005,407.25	1.93

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
US45866F1049 R Intercontinental Exchange		11,330	0	0	11,330	1,191,467.67	1.15
US4932671088 R KeyCorp		103,200	0	0	103,200	1,884,743.65	1.81
US5949181045 R Microsoft		7,790	500	0	8,290	2,053,604.83	1.97
US6174464486 R Morgan Stanley		14,100	0	1,800	12,300	1,111,472.24	1.07
US6516391066 R Newmont		25,050	7,750	3,000	29,800	1,373,470.36	1.32
US70450Y1038 R PayPal Holdings		20,800	4,850	4,040	21,610	1,645,167.10	1.58
US7134481081 R PepsiCo		11,280	870	2,450	9,700	1,747,120.48	1.68
US74340W1036 R Prologis		4,450	700	0	5,150	588,978.51	0.57
US7782961038 R Ross Stores		18,710	2,790	11,200	10,300	1,176,756.95	1.13
US8552441094 R Starbucks		23,450	0	2,800	20,650	2,049,060.34	1.97
US8725901040 R T-Mobile US		14,100	0	2,670	11,430	1,680,846.20	1.62
US91324P1021 R Unitedhealth Group		4,110	150	400	3,860	2,052,869.84	1.97
US91347P1057 R Universal Display		14,130	1,300	0	15,430	1,687,194.86	1.62
<b>Total</b>						<b>38,871,581.04</b>	<b>37.38</b>
<b>Total Equities and other investment securities, listed on an official stock exchange</b>						<b>57,125,893.55</b>	<b>54.93</b>

#### Investment fund units

IE00BGNK7T63 LGT AI News-Based Trading Sub-Fund A USD		1,435	0	693	742	967,362.87	0.93
IE00BQ1YC623 LGT Dynamic Protection A USD		2,575	1,295	450	3,420	3,796,122.87	3.65
IE00BYMD2535 LGT Dynamic Protection U A USD		1,468	0	1,468	0	0.00	0.00
LI0026564646 LGT Select Bond High Yield (USD) IM		1,370	410	180	1,600	3,711,884.50	3.57
LI0225414825 LGT Select Cat Bond (USD) IM		1,010	0	0	1,010	1,249,508.92	1.20
LI0113203439 LGT Select Equity EMV (USD) IM		1,675	180	70	1,785	5,300,406.77	5.10
IE00BF1D8D10 LGT Sustainable Equity Market Neutral Sub-Fd A (USD)		3,200	0	310	2,890	3,156,706.18	3.04
IE00BYXX0813 MA Sustainable EM LC Bond Sub-Fund		4,340	180	590	3,930	4,197,977.35	4.04
LI0392171307 MA Sustainable Money Market Fund (USD) IM		0	1,290	1,040	250	257,655.67	0.25

ISIN/Description <sup>1</sup>	Term	31.05.2022 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	30.11.2022 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
LI0113203447 MA Sustainable Portfolio Government Bonds (USD) IM		4,720	650	170	5,200	6,370,914.17	6.13
LU2300294589 Ut A IS M EM A SP		81,000	7,200	21,000	67,200	2,353,092.53	2.26
IE00BMDX0K95 Ut CSIF FTSE EPRA Nareit Dev Green Blue UCITS ETF A USD		29,350	950	16,200	14,100	1,494,946.14	1.44
IE00BKV7778 Ut iShs Edge MSCI World MinimumVolatility ESG UCITS ETF		293,900	26,300	144,500	175,700	1,036,799.59	1.00
IE00BF553838 Ut iShs J.P. Morgan ESG USD EM Bd UCITS ETF		187,800	0	187,800	0	0.00	0.00
IE00BMCDH766 Ut LGT EM HC Bond Sub-Fund USD		4,740	1,290	760	5,270	4,236,364.06	4.07
IE00BG36TC12 Ut Xtrackers MSCI Japan ESG UCITS ETF 1C USD		104,400	6,400	34,000	76,800	1,330,568.48	1.28
<b>Total Investment fund units</b>						<b>39,460,310.10</b>	<b>37.95</b>

#### Other securities and rights

*Other securities and rights, listed on an official stock exchange*

#### USD

JE00B588CD74 WisdomTree Metal Securities LBMA Gold		9,750	0	9,750	0	0.00	0.00
JE00BN2CJ301 WTM ETC Core Phys Gold		9,060	750	3,560	6,250	1,061,064.70	1.02
<b>Total Other securities and rights, listed on an official stock exchange</b>						<b>1,061,064.70</b>	<b>1.02</b>

*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		3,804	0	1,056	2,748	3,250,776.48	3.13
<b>Total Other securities and rights, which are traded on another market open to the public</b>						<b>3,250,776.48</b>	<b>3.13</b>

<b>Total Securities</b>						<b>100,898,044.83</b>	<b>97.03</b>
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Total Securities						100,898,044.83	97.03
Current account balance						2,087,570.87	2.01
Derivative financial instruments						1,152,505.61	1.11
Other assets						46,521.96	0.04
<b>Total assets as of 30.11.2022</b>						<b>104,184,643.27</b>	<b>100.19</b>
Liabilities						-197,153.34	-0.19
<b>Net assets as of 30.11.2022</b>						<b>103,987,489.93</b>	<b>100.00</b>

## 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 <sup>4</sup>	in % <sup>4</sup>
CHF	Purchase	14,325,500.00	EUR	14,556,423.10	18.01.2023	LGT Bank AG	74,781.28	0.07
CHF	Purchase	310,000.00	EUR	315,173.25	18.01.2023	LGT Bank AG	1,442.11	0.00
CHF	Purchase	102,000.00	EUR	104,123.49	18.01.2023	LGT Bank AG	53.18	0.00
JPY	Purchase	60,000,000.00	EUR	413,980.22	18.01.2023	LGT Bank AG	4,510.54	0.00
USD	Purchase	420,000.00	EUR	408,256.90	18.01.2023	LGT Bank AG	-2,149.82	0.00
USD	Purchase	105,000.00	EUR	102,064.22	18.01.2023	LGT Bank AG	-537.45	0.00
USD	Purchase	6,485,700.00	EUR	6,417,228.18	18.01.2023	LGT Bank AG	-146,064.68	-0.14
USD	Purchase	58,000.00	EUR	56,096.97	18.01.2023	LGT Bank AG	-15.52	0.00
USD	Purchase	500,000.00	EUR	488,422.43	18.01.2023	LGT Bank AG	-4,961.62	0.00
USD	Purchase	315,000.00	EUR	303,399.81	18.01.2023	LGT Bank AG	1,180.50	0.00
CHF	Sale	728,000.00	EUR	739,669.02	18.01.2023	LGT Bank AG	-3,866.41	0.00
GBP	Sale	3,792,000.00	EUR	4,308,459.33	18.01.2023	LGT Bank AG	-66,704.77	-0.06
HKD	Sale	13,700,000.00	EUR	1,728,147.29	18.01.2023	LGT Bank AG	31,121.83	0.03
JPY	Sale	384,926,000.00	EUR	2,636,631.33	18.01.2023	LGT Bank AG	-48,168.26	-0.05
KRW	Sale	590,000,000.00	EUR	429,090.91	18.01.2023	LGT Bank AG	-4,875.86	0.00
SEK	Sale	5,493,000.00	EUR	506,693.28	18.01.2023	LGT Bank AG	6,398.14	0.01
SGD	Sale	840,000.00	EUR	593,915.34	18.01.2023	LGT Bank AG	919.89	0.00
THB	Sale	24,000,000.00	EUR	650,495.32	18.01.2023	LGT Bank AG	-11,842.31	-0.01
TWD	Sale	38,000,000.00	EUR	1,194,592.90	18.01.2023	LGT Bank AG	-16,906.99	-0.02
USD	Sale	2,600,000.00	EUR	2,504,030.53	18.01.2023	LGT Bank AG	-9,965.66	-0.01
USD	Sale	91,000.00	EUR	88,047.25	18.01.2023	LGT Bank AG	57.38	0.00
USD	Sale	59,837,000.00	EUR	59,200,007.91	18.01.2023	LGT Bank AG	1,342,319.43	1.29
<b>Total Forward exchange transactions</b>							<b>1,146,724.93</b>	<b>1.10</b>

### 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 <sup>4</sup>	in % <sup>4</sup>
EURO STOXX 50 DEC 22	-22	10.00	16.12.2022	EUREX	-872,300.00	-68,750.00	-0.07
<b>Total</b>					<b>-872,300.00</b>	<b>-68,750.00</b>	<b>-0.07</b>

### 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 <sup>4</sup>	in % <sup>4</sup>
Mini S&P 500 DEC 22	3	50.00	16.12.2022	CME	594,385.56	-7,070.73	-0.01
MSCI EM Asia DEC 22	18	100.00	19.12.2022	EUREX	1,003,504.88	49,976.97	0.05



Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
TOPIX DEC 22	10	10,000.00	09.12.2022	JPX	1,384,541.08	31,624.44	0.03
<b>Total</b>					<b>2,982,431.52</b>	<b>74,530.68</b>	<b>0.07</b>

<b>Total open derivative financial instruments at the end of the period under review</b>						<b>1,152,505.61</b>	<b>1.11</b>
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## Transactions derivative financial instruments during the period under review

### Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	AUD	EUR	535,000.00	356,219.49
13.07.2022	CHF	EUR	963,000.00	958,972.32
13.07.2022	CHF	EUR	92,000.00	89,908.46
13.07.2022	CHF	EUR	304,000.00	296,760.82
13.07.2022	CHF	EUR	17,631,500.00	17,357,528.77
13.07.2022	CHF	EUR	170,000.00	163,549.13
13.07.2022	CHF	EUR	202,000.00	194,334.85
13.07.2022	CHF	EUR	30,000.00	30,007.44
13.07.2022	CHF	EUR	265,000.00	258,137.67
13.07.2022	CHF	EUR	95,000.00	91,190.87
13.07.2022	CHF	EUR	55,000.00	53,025.69
13.07.2022	CHF	EUR	303,000.00	300,930.50
13.07.2022	EUR	AUD	366,409.24	535,000.00
13.07.2022	EUR	CHF	1,208,761.35	1,228,000.00
13.07.2022	EUR	CHF	57,570.58	60,000.00
13.07.2022	EUR	CHF	208,945.21	213,000.00
13.07.2022	EUR	CHF	86,044.20	90,000.00
13.07.2022	EUR	CHF	743,891.21	775,000.00
13.07.2022	EUR	CHF	278,533.67	291,000.00
13.07.2022	EUR	CHF	340,342.08	345,000.00
13.07.2022	EUR	CHF	255,321.74	260,000.00
13.07.2022	EUR	CHF	206,190.38	212,000.00
13.07.2022	EUR	CHF	15,850,926.11	15,917,500.00
13.07.2022	EUR	CHF	159,707.24	162,000.00
13.07.2022	EUR	CHF	65,096.20	67,000.00
13.07.2022	EUR	CHF	213,939.94	220,000.00
13.07.2022	EUR	CHF	259,018.40	270,000.00
13.07.2022	EUR	GBP	5,500,501.35	4,597,000.00
13.07.2022	EUR	GBP	213,203.20	180,000.00
13.07.2022	EUR	HKD	1,909,611.71	16,350,000.00
13.07.2022	EUR	JPY	3,002,091.08	405,426,000.00
13.07.2022	EUR	KRW	448,765.89	600,000,000.00
13.07.2022	EUR	SEK	870,431.19	8,993,000.00
13.07.2022	EUR	SGD	564,316.65	840,000.00
13.07.2022	EUR	TWD	1,435,406.70	45,000,000.00
13.07.2022	EUR	USD	197,483.24	215,000.00
13.07.2022	EUR	USD	41,894.96	45,000.00
13.07.2022	EUR	USD	560,955.37	600,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	EUR	USD	137,359.12	145,000.00
13.07.2022	EUR	USD	1,079,929.98	1,140,000.00
13.07.2022	EUR	USD	1,135,857.92	1,220,000.00
13.07.2022	EUR	USD	45,933.93	50,000.00
13.07.2022	EUR	USD	229,243.00	240,000.00
13.07.2022	EUR	USD	89,070.15	94,000.00
13.07.2022	EUR	USD	473,096.43	500,000.00
13.07.2022	EUR	USD	285,809.10	298,000.00
13.07.2022	EUR	USD	1,266,320.17	1,360,000.00
13.07.2022	EUR	USD	996,117.99	1,050,000.00
13.07.2022	EUR	USD	1,177,885.39	1,240,000.00
13.07.2022	EUR	USD	478,758.95	500,000.00
13.07.2022	EUR	USD	82,913.43	88,000.00
13.07.2022	EUR	USD	284,752.37	300,000.00
13.07.2022	EUR	USD	1,563,063.45	1,700,000.00
13.07.2022	EUR	USD	85,092.95	90,000.00
13.07.2022	EUR	USD	145,586.97	154,000.00
13.07.2022	EUR	USD	46,994.10	49,000.00
13.07.2022	EUR	USD	68,472,819.06	74,922,000.00
13.07.2022	EUR	USD	822,114.31	870,000.00
13.07.2022	EUR	USD	6,850,076.54	7,159,700.00
13.07.2022	GBP	EUR	750,000.00	900,740.77
13.07.2022	GBP	EUR	225,000.00	259,088.24
13.07.2022	GBP	EUR	3,802,000.00	4,421,752.88
13.07.2022	HKD	EUR	2,000,000.00	241,954.73
13.07.2022	HKD	EUR	14,350,000.00	1,748,773.30
13.07.2022	JPY	EUR	16,000,000.00	118,442.26
13.07.2022	JPY	EUR	11,500,000.00	82,041.32
13.07.2022	JPY	EUR	15,000,000.00	111,084.59
13.07.2022	JPY	EUR	362,926,000.00	2,564,081.55
13.07.2022	KRW	EUR	600,000,000.00	442,477.88
13.07.2022	SEK	EUR	3,500,000.00	340,994.61
13.07.2022	SEK	EUR	5,493,000.00	510,051.20
13.07.2022	SGD	EUR	840,000.00	575,545.88
13.07.2022	TWD	EUR	45,000,000.00	1,448,342.45
13.07.2022	USD	EUR	104,000.00	96,844.90
13.07.2022	USD	EUR	1,060,000.00	1,011,049.05
13.07.2022	USD	EUR	930,000.00	854,339.68
13.07.2022	USD	EUR	3,180,000.00	2,907,471.10
13.07.2022	USD	EUR	80,000.00	76,512.85
13.07.2022	USD	EUR	102,000.00	96,786.96
13.07.2022	USD	EUR	112,000.00	106,103.21
13.07.2022	USD	EUR	130,000.00	121,035.51
13.07.2022	USD	EUR	115,000.00	106,208.09
13.07.2022	USD	EUR	2,655,000.00	2,546,503.66
13.07.2022	USD	EUR	1,400,000.00	1,319,196.57
13.07.2022	USD	EUR	1,000,000.00	955,222.97
13.07.2022	USD	EUR	27,000.00	25,120.13
13.07.2022	USD	EUR	183,000.00	170,393.92
13.07.2022	USD	EUR	1,700,000.00	1,607,271.68
13.07.2022	USD	EUR	61,000.00	55,772.24

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
13.07.2022	USD	EUR	1,500,000.00	1,423,713.18
13.07.2022	USD	EUR	870,000.00	824,478.87
13.07.2022	USD	EUR	7,831,700.00	7,158,487.23
13.07.2022	USD	EUR	12,000.00	11,385.22
13.07.2022	USD	EUR	1,030,000.00	958,719.23
13.07.2022	USD	EUR	1,440,000.00	1,361,608.13
13.07.2022	USD	EUR	67,287,000.00	64,377,152.70
13.07.2022	USD	EUR	1,220,000.00	1,155,814.17
14.07.2022	EUR	THB	655,498.23	24,000,000.00
14.07.2022	THB	EUR	24,000,000.00	643,897.73
12.10.2022	CHF	EUR	80,000.00	83,265.07
12.10.2022	CHF	EUR	100,000.00	103,025.13
12.10.2022	CHF	EUR	420,000.00	423,563.87
12.10.2022	CHF	EUR	110,000.00	111,671.05
12.10.2022	CHF	EUR	798,000.00	819,722.65
12.10.2022	CHF	EUR	150,000.00	151,141.88
12.10.2022	CHF	EUR	85,000.00	89,257.77
12.10.2022	CHF	EUR	80,000.00	82,911.18
12.10.2022	CHF	EUR	397,000.00	410,638.96
12.10.2022	CHF	EUR	15,917,500.00	15,852,425.79
12.10.2022	CHF	EUR	268,000.00	275,384.15
12.10.2022	EUR	CHF	492,558.27	480,000.00
12.10.2022	EUR	CHF	238,662.99	230,000.00
12.10.2022	EUR	CHF	15,451,977.40	15,042,500.00
12.10.2022	EUR	CHF	141,044.89	136,000.00
12.10.2022	EUR	CHF	143,691.14	140,000.00
12.10.2022	EUR	CHF	139,487.78	138,000.00
12.10.2022	EUR	CHF	124,959.39	120,000.00
12.10.2022	EUR	CHF	260,180.07	250,000.00
12.10.2022	EUR	CHF	379,623.55	366,000.00
12.10.2022	EUR	CHF	959,063.05	963,000.00
12.10.2022	EUR	CHF	110,684.58	110,000.00
12.10.2022	EUR	CHF	337,719.59	330,000.00
12.10.2022	EUR	CHF	104,945.89	100,000.00
12.10.2022	EUR	GBP	4,400,437.50	3,802,000.00
12.10.2022	EUR	GBP	212,789.10	180,000.00
12.10.2022	EUR	HKD	1,741,039.38	14,350,000.00
12.10.2022	EUR	JPY	238,363.53	33,000,000.00
12.10.2022	EUR	JPY	125,568.28	18,000,000.00
12.10.2022	EUR	JPY	2,564,161.26	362,926,000.00
12.10.2022	EUR	KRW	440,615.98	600,000,000.00
12.10.2022	EUR	SEK	508,695.66	5,493,000.00
12.10.2022	EUR	SGD	572,053.94	840,000.00
12.10.2022	EUR	THB	641,163.96	24,000,000.00
12.10.2022	EUR	TWD	1,352,221.51	42,000,000.00
12.10.2022	EUR	USD	311,810.00	320,000.00
12.10.2022	EUR	USD	106,330.86	107,000.00
12.10.2022	EUR	USD	213,209.90	220,000.00
12.10.2022	EUR	USD	978,228.55	1,000,000.00
12.10.2022	EUR	USD	1,024,375.20	1,040,000.00
12.10.2022	EUR	USD	56,215.14	56,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	EUR	USD	903,567.72	920,000.00
12.10.2022	EUR	USD	98,273.72	100,000.00
12.10.2022	EUR	USD	204,708.29	205,000.00
12.10.2022	EUR	USD	248,922.31	255,000.00
12.10.2022	EUR	USD	583,989.35	600,000.00
12.10.2022	EUR	USD	3,168,114.46	3,100,000.00
12.10.2022	EUR	USD	188,868.02	185,000.00
12.10.2022	EUR	USD	487,293.34	500,000.00
12.10.2022	EUR	USD	62,688.76	62,000.00
12.10.2022	EUR	USD	63,946,559.62	67,287,000.00
12.10.2022	EUR	USD	37,931.53	38,000.00
12.10.2022	EUR	USD	6,835,434.10	6,778,700.00
12.10.2022	EUR	USD	837,736.32	860,000.00
12.10.2022	EUR	USD	778,296.43	800,000.00
12.10.2022	GBP	EUR	90,000.00	106,593.77
12.10.2022	GBP	EUR	3,732,000.00	4,265,142.86
12.10.2022	GBP	EUR	100,000.00	116,237.17
12.10.2022	GBP	EUR	60,000.00	67,166.76
12.10.2022	HKD	EUR	650,000.00	86,037.72
12.10.2022	HKD	EUR	13,700,000.00	1,760,246.69
12.10.2022	JPY	EUR	19,000,000.00	134,118.24
12.10.2022	JPY	EUR	358,926,000.00	2,506,466.48
12.10.2022	JPY	EUR	16,000,000.00	113,290.58
12.10.2022	JPY	EUR	20,000,000.00	147,094.65
12.10.2022	KRW	EUR	600,000,000.00	431,428.10
12.10.2022	SEK	EUR	5,493,000.00	506,874.60
12.10.2022	SGD	EUR	840,000.00	595,322.47
12.10.2022	THB	EUR	24,000,000.00	646,638.83
12.10.2022	TWD	EUR	42,000,000.00	1,346,939.56
12.10.2022	USD	EUR	800,000.00	808,924.87
12.10.2022	USD	EUR	400,000.00	394,425.19
12.10.2022	USD	EUR	300,000.00	310,726.91
12.10.2022	USD	EUR	1,140,000.00	1,139,012.48
12.10.2022	USD	EUR	40,000.00	39,176.74
12.10.2022	USD	EUR	750,000.00	763,353.34
12.10.2022	USD	EUR	1,100,000.00	1,087,967.08
12.10.2022	USD	EUR	200,000.00	204,191.23
12.10.2022	USD	EUR	55,000.00	54,176.14
12.10.2022	USD	EUR	840,000.00	846,452.51
12.10.2022	USD	EUR	142,000.00	138,336.30
12.10.2022	USD	EUR	750,000.00	731,754.43
12.10.2022	USD	EUR	740,000.00	768,545.31
12.10.2022	USD	EUR	30,000.00	29,189.86
12.10.2022	USD	EUR	7,159,700.00	6,804,259.11
12.10.2022	USD	EUR	82,000.00	79,562.75
12.10.2022	USD	EUR	510,000.00	501,261.02
12.10.2022	USD	EUR	970,000.00	968,339.30
12.10.2022	USD	EUR	60,000.00	58,482.72
12.10.2022	USD	EUR	63,567,000.00	64,099,021.88
12.10.2022	USD	EUR	225,000.00	219,269.61
12.10.2022	USD	EUR	60,000.00	59,163.78

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
12.10.2022	USD	EUR	1,260,000.00	1,258,320.14
12.10.2022	USD	EUR	153,000.00	149,682.44
16.11.2022	CHF	EUR	728,000.00	737,513.93
16.11.2022	CHF	EUR	265,000.00	268,165.15
16.11.2022	CHF	EUR	15,042,500.00	15,466,339.57
16.11.2022	CHF	EUR	70,000.00	70,746.59
16.11.2022	CHF	EUR	160,000.00	161,461.71
16.11.2022	EUR	CHF	496,128.13	480,000.00
16.11.2022	EUR	CHF	14,512,714.01	14,325,500.00
16.11.2022	EUR	CHF	80,256.58	79,000.00
16.11.2022	EUR	CHF	346,062.94	335,000.00
16.11.2022	EUR	CHF	250,633.41	248,000.00
16.11.2022	EUR	CHF	820,410.33	798,000.00
16.11.2022	EUR	GBP	4,257,314.26	3,732,000.00
16.11.2022	EUR	GBP	68,742.70	60,000.00
16.11.2022	EUR	HKD	1,757,119.86	13,700,000.00
16.11.2022	EUR	JPY	2,508,894.01	358,926,000.00
16.11.2022	EUR	JPY	177,555.16	26,000,000.00
16.11.2022	EUR	KRW	473,416.92	660,000,000.00
16.11.2022	EUR	SEK	506,510.59	5,493,000.00
16.11.2022	EUR	SGD	593,990.93	840,000.00
16.11.2022	EUR	THB	645,913.64	24,000,000.00
16.11.2022	EUR	TWD	1,312,798.18	41,000,000.00
16.11.2022	EUR	USD	243,135.72	240,000.00
16.11.2022	EUR	USD	238,963.44	239,000.00
16.11.2022	EUR	USD	92,469.68	90,000.00
16.11.2022	EUR	USD	802,203.65	800,000.00
16.11.2022	EUR	USD	1,263,720.21	1,250,000.00
16.11.2022	EUR	USD	63,936,231.74	63,567,000.00
16.11.2022	EUR	USD	195,486.93	190,000.00
16.11.2022	EUR	USD	6,453,432.84	6,485,700.00
16.11.2022	EUR	USD	225,070.39	220,000.00
16.11.2022	EUR	USD	25,326.64	25,000.00
16.11.2022	GBP	EUR	3,792,000.00	4,322,352.67
16.11.2022	HKD	EUR	13,700,000.00	1,736,617.27
16.11.2022	JPY	EUR	384,926,000.00	2,628,557.77
16.11.2022	KRW	EUR	660,000,000.00	481,941.79
16.11.2022	SEK	EUR	5,493,000.00	506,682.90
16.11.2022	SGD	EUR	840,000.00	597,057.36
16.11.2022	THB	EUR	24,000,000.00	649,908.07
16.11.2022	TWD	EUR	41,000,000.00	1,288,497.80
16.11.2022	USD	EUR	58,000.00	59,130.76
16.11.2022	USD	EUR	400,000.00	410,994.94
16.11.2022	USD	EUR	350,000.00	360,123.80
16.11.2022	USD	EUR	6,778,700.00	6,818,691.63
16.11.2022	USD	EUR	193,000.00	195,127.47
16.11.2022	USD	EUR	59,837,000.00	59,539,303.48
16.11.2022	USD	EUR	450,000.00	459,041.00
16.11.2022	USD	EUR	3,100,000.00	3,160,598.15
16.11.2022	USD	EUR	440,000.00	448,578.16
16.11.2022	USD	EUR	1,500,000.00	1,499,839.52

## 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	38	0
EURO STOXX 50 SEP 22	16.09.2022	34	34

## Transactions in exposure-increasing derivatives during the period under review

### Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
Mini S&P 500 JUN 22	17.06.2022	0	21
Mini S&P 500 SEP 22	16.09.2022	25	25

## Transactions in exposure-increasing derivatives during the period under review

### Options

Description	Maturity	Purchases/Contracts	Sales/Contracts
SPX 3650 P 20 Oct 22	21.10.2022	3	3

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

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

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

4 Divergences in the totals may be attributed to rounding differences

## Notes to the Semi-Annual Report

### 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 30 November 2022**

AUD	1.00	=	CHF	0.6381	CAD	1.00	=	CHF	0.7031
CNY	1.00	=	CHF	0.1345	CZK	1.00	=	CHF	0.0403
DKK	1.00	=	CHF	0.1319	EUR	1.00	=	CHF	0.9814
GBP	1.00	=	CHF	1.1350	HKD	1.00	=	CHF	0.1221
JPY	100.00	=	CHF	0.6828	KRW	100.00	=	CHF	0.0724
MXN	1.00	=	CHF	0.0492	NOK	1.00	=	CHF	0.0956
PLN	1.00	=	CHF	0.2100	RUB	1.00	=	CHF	0.0157
SEK	1.00	=	CHF	0.0894	SGD	1.00	=	CHF	0.6955
THB	1.00	=	CHF	0.0270	TRY	1.00	=	CHF	0.0512
TWD	1.00	=	CHF	0.0309	USD	1.00	=	CHF	0.9528
ZAR	1.00	=	CHF	0.0561					

#### **Effective costs and Total Expense Ratio (TER)**

<b>Name</b>	<b>Management fee in %</b>	<b>Operations fee in %</b>	<b>TER 1 in %</b>	<b>TER 2 in %</b>
LGT GIM Balanced (USD) B	1.30	0.25	1.87	1.87
LGT GIM Balanced (CHF) B	1.30	0.25	1.87	1.87

<b>Name</b>	<b>Management fee in %</b>	<b>Operations fee in %</b>	<b>TER 1 in %</b>	<b>TER 2 in %</b>
LGT GIM Balanced (EUR) B	1.30	0.25	1.87	1.87
LGT GIM Balanced (USD) IM	0.00	0.06	0.39	0.39
LGT GIM Balanced (CHF) IM	0.00	0.06	0.38	0.38
LGT GIM Growth (USD) B	1.50	0.25	2.12	2.12
LGT GIM Growth (CHF) B	1.50	0.25	2.12	2.12
LGT GIM Growth (CZK) B	1.50	0.25	2.12	2.12
LGT GIM Growth (EUR) B	1.50	0.25	2.12	2.12
LGT GIM Growth (USD) IM	0.00	0.06	0.43	0.43
LGT GIM Growth (CHF) IM	0.00	0.06	0.43	0.43
LGT Alpha Indexing Fund (CHF) B	0.90	0.15	1.24	1.24
LGT Alpha Indexing Fund (EUR) B	0.90	0.15	1.24	1.24
LGT Alpha Indexing Fund (USD) B	0.90	0.15	1.24	1.24
LGT Alpha Indexing Fund (CHF) I1	0.45	0.09	0.73	0.73
LGT Alpha Indexing Fund (EUR) I1	0.45	0.09	0.73	0.73
LGT Alpha Indexing Fund (CHF) C	0.45	0.09	0.73	0.73
LGT Alpha Indexing Fund (CHF) IM	0.00	0.06	0.25	0.25
LGT Sustainable Strategy 3 Years (EUR) B	1.30	0.25	1.67	1.67
LGT Sustainable Strategy 3 Years (CHF) B	1.30	0.25	1.67	1.67
LGT Sustainable Strategy 3 Years (USD) B	1.30	0.25	1.67	1.67
LGT Sustainable Strategy 3 Years (EUR) I1	0.60	0.09	0.81	0.81
LGT Sustainable Strategy 3 Years (CHF) I1	0.60	0.09	0.81	0.81
LGT Sustainable Strategy 3 Years (EUR) C	0.60	0.09	0.81	0.81
LGT Sustainable Strategy 3 Years (EUR) IM	0.00	0.06	0.18	0.18
LGT Sustainable Strategy 4 Years (EUR) B	1.40	0.25	1.80	1.80
LGT Sustainable Strategy 4 Years (CHF) B	1.40	0.25	1.80	1.80
LGT Sustainable Strategy 4 Years (USD) B	1.40	0.25	1.80	1.80
LGT Sustainable Strategy 4 Years (EUR) I1	0.65	0.09	0.89	0.89
LGT Sustainable Strategy 4 Years (EUR) C	0.65	0.09	0.89	0.89
LGT Sustainable Strategy 4 Years (CHF) C	0.65	0.09	0.89	0.89
LGT Sustainable Strategy 4 Years (EUR) IM	0.00	0.06	0.21	0.21
LGT Sustainable Strategy 5 Years (EUR) B	1.50	0.25	1.93	1.93
LGT Sustainable Strategy 5 Years (CHF) B	1.50	0.25	1.93	1.93
LGT Sustainable Strategy 5 Years (USD) B	1.50	0.25	1.93	1.93
LGT Sustainable Strategy 5 Years (EUR) I1	0.70	0.09	0.97	0.97
LGT Sustainable Strategy 5 Years (EUR) IM	0.00	0.06	0.24	0.24

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	27,746.27
LGT GIM Growth	USD	30,628.11
LGT Alpha Indexing Fund	CHF	23,835.78
LGT Sustainable Strategy 3 Years	EUR	48,424.44
LGT Sustainable Strategy 4 Years	EUR	29,174.83
LGT Sustainable Strategy 5 Years	EUR	15,555.21

## Securities lending

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

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

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

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

As of 30 November 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 30 November 2022, resulting in the following values:

Name	Derivatives risk in % of the NAV	Overall risk in % of the NAV
LGT GIM Balanced	12.00	112.00
LGT GIM Growth	16.69	116.69
LGT Alpha Indexing Fund	7.84	107.84
LGT Sustainable Strategy 3 Years	5.14	105.14
LGT Sustainable Strategy 4 Years	6.23	106.23
LGT Sustainable Strategy 5 Years	6.78	106.78

## 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](http://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](http://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 30 November 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 32.8 billion as per 30 November 2022.

## Depositories

### *LGT GIM Balanced*

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

### *LGT GIM Growth*

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

### *LGT Alpha Indexing Fund*

BNP Paribas Fund Administration Services (Ireland) Ltd., Dublin
International Fund Services & Asset Management S.A., Luxembourg
LGT Bank Ltd., Vaduz
M M Warburg Luxembourg SA, Luxembourg
RBC Investor Services Bank S.A., Dublin
RBC Investor Services Bank S.A., Zurich
SIX SIS AG, Zurich
UBS AG, Zurich
UBS Switzerland AG (H O), Zurich

### *LGT Sustainable Strategy 3 Years*

BNP Paribas Fund Administration Services (Ireland) Ltd., Dublin
Citibank NA, Singapore
DB Deutsche Bank AG, Frankfurt am Main
DB Deutsche Bank SAE, Barcelona
Deutsche Bank AG, Amsterdam
EC Euroclear Bank, Brussels
LGT Bank Ltd., Vaduz
M M Warburg Luxembourg SA, Luxembourg
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*

BNP Paribas Fund Administration Services (Ireland) Ltd., Dublin
Citibank NA, Singapore
DB Deutsche Bank AG, Frankfurt am Main
DB Deutsche Bank SAE, Barcelona
Deutsche Bank AG, Amsterdam
LGT Bank Ltd., Vaduz
M M Warburg Luxembourg SA, Luxembourg
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 5 Years*

BNP Paribas Fund Administration Services (Ireland) Ltd., Dublin
Citibank NA, Singapore
DB Deutsche Bank AG, Frankfurt am Main
DB Deutsche Bank SAE, Barcelona
Deutsche Bank AG, Amsterdam
LGT Bank Ltd., Vaduz
M M Warburg Luxembourg SA, Luxembourg
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

**Events after the reporting period**

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.

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