



Annual Report

LGT Funds SICAV

Investment company with variable capital
under the laws of Liechtenstein

LGT Capital Partners (FL) Ltd.

As of 30 April 2024

Audited Annual Report as of 30 April 2024

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Sales restrictions

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

Organisation

Investment Company / UCITS

LGT Funds SICAV, Herrengasse 12, 9490 Vaduz, Liechtenstein

Board of Directors of the Investment Company

Andrea Wenaweser, president

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

Roger Gauch, director

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

Dr. Konrad Bächinger, director

Management Company

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

Board of Directors of the Management Company

Dr. André Lagger, president

Chief Executive Officer, LGT Financial Services Ltd., Vaduz

Werner von Baum, vice president

Chief Risk Officer, LGT Capital Partners Ltd., Pfäeffikon

Dr. Magnus Pirovino, director

Board of Management of the Management Company

Roger Gauch

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

Lars Inderwildi

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

Alois Wille

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

Pierre-André Wirth

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

Depositary

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

Asset manager

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

With partial delegation for the following sub-funds:

LGT Sustainable Equity Fund Europe

LGT Sustainable Equity Fund Global

LGT Fixed Maturity Bond Fund 2024

LGT Fixed Maturity Bond Fund 2026
LGT Fixed Maturity Bond Fund 2025
LGT Fixed Maturity Bond Fund 2026/II

to:

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

and for the following sub-funds:

LGT Sustainable Equity Fund Europe
LGT Sustainable Equity Fund Global

to:

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

Administrator

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

Auditor

PricewaterhouseCoopers Ltd., Birchstrasse 160, 8050 Zurich, Switzerland

Paying agent and authorized distributor in Liechtenstein

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

Information and sales

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

Facilities in Germany

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

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

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

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

Facilities in Austria

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

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

Facility for performing the tasks referred to in Article 92 (1) (b)-(f) Directive 2009/65/EC
LGT Capital Partners Ltd., Schuetzenstrasse 6, 8808 Pfaeffikon, Switzerland

Facilities in Denmark

Facility for performing the tasks referred to in Article 92 (1) (a) Directive 2009/65/EC
LGT Bank Ltd., Herrengasse 12, 9490 Vaduz, Liechtenstein

Facility for performing the tasks referred to in Article 92 (1) (b)-(f) Directive 2009/65/EC
LGT Capital Partners Ltd., Schuetzenstrasse 6, 8808 Pfaeffikon, Switzerland

Licensed for distribution

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

Name	United Kingdom
LGT Sustainable Money Market Fund (CHF)	
LGT Sustainable Money Market Fund (EUR)	
LGT Sustainable Money Market Fund (USD)	
LGT Sustainable Bond Fund Global Inflation Linked	X
LGT EM LC Bond Fund	X
LGT Sustainable Bond Fund Global	X
LGT Sustainable Bond Fund Global Hedged	X
LGT Sustainable Equity Fund Europe	
LGT Sustainable Equity Fund Global	X
LGT Fixed Maturity Bond Fund 2024	
LGT Fixed Maturity Bond Fund 2026	
LGT Fixed Maturity Bond Fund 2025	
LGT Fixed Maturity Bond Fund 2026/II	

¹ only for institutional investors

Notices to investors and general information

Notices

Notice from 1 March 2024

Completion of liquidation of LGT Fixed Maturity Bond Fund 2023

LGT Capital Partners (FL) Ltd., as the Management Company of LGT Funds SICAV ("UCITS"), which includes the sub-fund LGT Fixed Maturity Bond Fund 2023 ("sub-fund"), has already provided notice to investors about the maturity date and liquidation of the sub-fund set out in the Articles of Association including Annexes relating to sub-funds and Prospectus of the UCITS (collectively the "UCITS Documentation").

At the NAV of 31 May 2023, 98,5% of the outstanding units of the sub-fund were redeemed and the corresponding liquidation proceeds were paid out to unitholders of the sub-fund's unit class (USD) A (ISIN LI0459575598) with value date 2 June 2023 by LGT Bank AG, Vaduz, in its capacity as depositary.

Meanwhile the final NAV as per 15 February 2024 was determined, and on 29 February 2024 the remaining 1,5% of the outstanding units of the sub-fund were redeemed. Final liquidation proceeds were paid out to unitholders of the sub-fund's unit class (USD) A (ISIN LI0459575598) with value date 5 March 2024 by LGT Bank AG, Vaduz, in its capacity as depositary.

For further information, please refer to the UCITS Documentation as well as the Key Information Document (the "KID") of the sub-fund that are available on the websites www.lafv.li and www.lgtcp.com/en/regulatory-information.

Notice from 29 May 2024

LGT Capital Partners (FL) Ltd., as the management company of LGT Funds SICAV ("UCITS"), which includes the sub-fund LGT Fixed Maturity Bond Fund 2024 ("sub-fund"), hereby reminds the unitholders of the sub-fund of the approaching Maturity Date set out in the Articles of Association including Annexes relating to sub-funds and Prospectus of the UCITS (collectively the "UCITS Documentation").

At the Maturity Date, i.e. on 31 May 2024, the sub-fund will be put into liquidation. Unitholders will not need to submit a redemption notice. With respect to the liquidation of the sub-fund, the UCITS shall effect an orderly realization of the assets of the sub-fund as reasonably practicable and wind down the sub-fund. Payment of the liquidation proceeds to unitholders shall be effected with the value date 10 June 2024 subject to prior confirmation of the final valuation by PwC.

For further information, please refer to the UCITS Documentation as well as the Key Investor Document (the "KID") of the sub-fund that are available on the websites www.lafv.li and www.lgtcp.com/en/regulatory-information.

ISINs

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

LGT Sustainable Money Market Fund (CHF)	LGT Sustainable Money Market Fund (EUR)	LGT Sustainable Money Market Fund (USD)	LGT Sustainable Bond Fund Global Inflation Linked
LI0015327682 (CHF) B	LI0015327740 (EUR) B	LI0015327757 (USD) B	LI0114576429 (EUR) A
LI0036240328 (CHF) I1	LI0036240435 (EUR) I1	LI0036240542 (USD) I1	LI0148578011 (CHF) A
LI0247153419 (CHF) C	LI0247153435 (EUR) C	LI0247153450 (USD) C	LI0148578029 (GBP) A ¹
LI0134096960 (CHF) IM	LI0134096978 (EUR) IM ¹	LI0134096986 (USD) IM ¹	LI0148578003 (USD) A
			LI0017755534 (EUR) B
			LI0148578045 (CHF) B
			LI0148578052 (GBP) B ¹
			LI0148578037 (USD) B
			LI0021090100 (EUR) I1

						LI0148578078	(CHF) I1
						LI0148578086	(GBP) I1
						LI0148578060	(USD) I1
						LI0247154680	(EUR) C
						LI0247154706	(CHF) C
						LI0247154730	(GBP) C
						LI0247154698	(USD) C
						LI1204229861	(EUR) CA
						LI1204229846	(CHF) CA
						LI1204229853	(USD) CA
						LI0036240674	(EUR) IM

LGT EM LC Bond Fund		LGT Sustainable Bond Fund Global		LGT Sustainable Bond Fund Global Hedged		LGT Sustainable Equity Fund Europe	
LI0133634696	(EUR) A	LI0106892867	(EUR) A	LI0148577930	(USD) A	LI0015327906	B
LI0133634704	(USD) A	LI0106892909	(EUR) B	LI0313093135	(GBP) A	LI0021089474	I1
LI0133634662	(EUR) B	LI0148578094	(CHF) B	LI0015327872	(USD) B	LI0247156099	C
LI0133634688	(CHF) B	LI0148578110	(GBP) B	LI0148577955	(CHF) B	LI0134097059	IM
LI0133634670	(USD) B	LI0148578102	(USD) B	LI0148577948	(EUR) B		
LI0133634712	(EUR) I1	LI0106892917	(EUR) I1	LI0148577963	(GBP) B		
LI0133634738	(CHF) I1	LI0148578128	(CHF) I1	LI0358651862	(USD) B1		
LI0133634720	(USD) I1	LI0148578144	(GBP) I1	LI0021089292	(USD) I1		
LI0247154748	(EUR) C ¹	LI0148578136	(USD) I1	LI0148577989	(CHF) I1		
LI0247154821	(CHF) C	LI0247156115	(EUR) C ¹	LI0148577971	(EUR) I1		
LI0247154813	(USD) C	LI0247156123	(CHF) C	LI0148577997	(GBP) I1		
LI0133634746	(EUR) IM	LI0247156156	(GBP) C	LI0247153591	(USD) C ¹		
		LI0247156131	(USD) C	LI0247154623	(CHF) C		
		LI0106892933	(EUR) IM ¹	LI0247153617	(EUR) C ¹		
				LI0247154631	(GBP) C		
				LI0134097042	(USD) IM		

LGT Sustainable Equity Fund Global		LGT Fixed Maturity Bond Fund 2024		LGT Fixed Maturity Bond Fund 2026		LGT Fixed Maturity Bond Fund 2025	
LI0326854382	(GBP) A ¹	LI0511147535	(USD) A	LI1136437905	(USD) A	LI1220142239	(USD) A
LI1109509946	(USD) A	LI0511147576	(USD) IM	LI1136437913	(USD) IM		
LI0106892966	(EUR) B						
LI0148540441	(CHF) B						
LI0148540482	(GBP) B						
LI0148540466	(USD) B						
LI0358651847	(USD) B1						
LI0106893006	(EUR) I1						
LI0148540458	(CHF) I1						
LI0148540490	(GBP) I1						
LI0148540474	(USD) I1						
LI0247154839	(EUR) C						
LI0247155042	(CHF) C						
LI0247155083	(GBP) C						
LI0247155075	(USD) C						
LI0106893030	(EUR) IM						

LGT Fixed Maturity Bond Fund 2026/II

LI1297120324 (USD) A

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

Deadlines

Valuation day

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

Subscription day

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

LGT Sustainable Money Market Fund (CHF), LGT Sustainable Money Market Fund (EUR), LGT Sustainable Money Market Fund (USD): Any valuation day and/or such other days determined from time to time by the UCITS or the management company. LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025, LGT Fixed Maturity Bond Fund 2026/II: At least once per month, on the first business day of the month, and/or such other days determined from time to time by the UCITS or the management company.

Subscription deadline

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

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

Subscription payment day

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

Redemption day

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

LGT Sustainable Money Market Fund (CHF), LGT Sustainable Money Market Fund (EUR), LGT Sustainable Money Market Fund (USD): Any valuation day and/or such other days determined from time to time by the UCITS or the management company. LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025; LGT Fixed Maturity Bond Fund 2026/II: At least once per month, on the first business day of the month, and/or such other days determined from time to time by the UCITS or the management company.

Redemption deadline

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

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

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

Redemption payment day

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

Conversion day

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

LGT Sustainable Money Market Fund (CHF), LGT Sustainable Money Market Fund (EUR), LGT Sustainable Money Market Fund (USD): Any valuation day and/or such other days determined from time to time by the UCITS or the management company.
LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025, LGT Fixed Maturity Bond Fund 2026/II: At least once per month, on the first business day of the month, and/or such other days determined from time to time by the UCITS or the management company.

Conversion deadline

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

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

Commissions

Maximum subscription fee

None

Maximum redemption fee

Money Market Funds, Bond Funds and Equity Funds: None

LGT Fixed Maturity Bond Funds: 2%

Maximum conversion fee

CHF 100.00 or equivalent

UCITS domicile

The UCITS domicile is Vaduz, Liechtenstein.

Financial year

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

Information to unitholders

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

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

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

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

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

Activity report

LGT Sustainable Money Market Fund (CHF)

The strong dependence on foreign trade - especially with the USA and Germany, the increasing role as an important player in commodities trading, and the geographical location in the middle of Europe make it necessary to consider Switzerland in a global context.

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

In terms of positioning, we started out with a modified duration of 0.33 and a yield to maturity of 1.48% as of 30 April 2024. We kept duration short ahead of the SNB decision in June 2023. Inflation in Switzerland has declined significantly during the first months of 2023, and stood at 1.7% in June 2023. Despite the inflationary downward trend, persistent inflationary pressure from abroad, (ongoing) second round-effects, as well as higher electricity prices and rents led the SNB decision to further tighten its monetary policy with a quarter-point rate hike to a new SNB policy rate of 1.75% as of June 2023.

At the beginning of the third quarter, investor sentiment was still characterized by hopes of a soft landing. US macro data seemed to support these expectations given resilient economic activity amid declining inflation. But during the quarter, US inflation rose for the first time in more than a year, and supply-side increase in oil prices exacerbated price pressures. The narrative of "higher interest rates for longer" increasingly dominated market activity. The US Federal Reserve raised interest rates in July to the highest level in 22 years. It subsequently refrained from further possible monetary tightening, but hinted at possible further rate hikes this year. The eurozone economy proved less resilient than its US counterpart.

The SNB kept the SNB policy rate unchanged at 1.75% during its September meeting. Inflation remained on a low level during the third quarter, and stood at 1.7% in September 2023. The strong Swiss franc helped preventing imported inflationary pressure from abroad. Preparing for first rate cuts of the SNB, we slightly extended our duration positioning during the third quarter to 0.45 (end of September 2023). Thanks to higher interest rate levels, the yield to maturity of the fund increased to 1.85%.

Over the course of the fourth quarter, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate cuts in 2024.

Inflationary pressure decreased slightly in Switzerland during the fourth quarter of 2023. However, concerns about a resurgence of inflation due to higher electricity prices, rents, as well as the rise in VAT from January 2024 onwards led the SNB to keep the SNB policy rate unchanged at 1.75% and remain in a "wait-and-see" position. In order to be able to act flexibly in such an uncertain environment, we slightly reduced our duration positioning, closing the year 2023 at a duration of 0.34 and a yield to maturity of 1.72%.

During the first months of 2024, US exceptionalism remained evident in terms of the macroeconomic outlook. The world's largest economy continued to show steady momentum, supported by resilient consumer spending, and revived corporate capex. Inflation prints determined central bank policy paths around the world and the narrative "higher for longer" was back

again. In April US inflation data surprised for the third consecutive month to the upside. Markets had significantly discounted the number of rate cuts for this year. In the US, fewer than two cuts were expected this year, and the timing of the first cut was moved from early summer to Q4. On the other side of the Atlantic, stable headline inflation at 2.4% in the eurozone, remained the ECB on track for three rate cuts in 2024, starting in June.

In opposition to all major central banks in the world, the SNB lowered its policy rate by 25bp on its March meeting to 1.50%. According to the SNB, inflation has been back in the range which is considered as price stability. We finished the reporting period with a yield to maturity of 1.44% and a modified duration of 0.35.

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

The LGT Sustainable Money Market Fund (CHF) unit class (CHF) B posted a return of 1.17%.

LGT Sustainable Money Market Fund (EUR)

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

In terms of positioning, we started out with a modified duration of 0.33 and a yield to maturity of 3.08% as of 30 April 2023. We kept duration short ahead of the ECB decisions in May and June 2023. Inflation in the Eurozone has declined significantly after its double-digit peak in October 2022, and stood at 6.1% in May 2023. Despite the inflationary downward trend, persistent inflationary pressure, for food and services, led the ECB decision to further tighten its monetary policy with two quarter-point rate hikes in May and June 2023.

At the beginning of the third quarter, investor sentiment was still characterized by hopes of a soft landing. US macro data seemed to support these expectations given resilient economic activity amid declining inflation. But during the quarter, US inflation rose for the first time in more than a year, and supply-side increase in oil prices exacerbated price pressures. The narrative of "higher interest rates for longer" increasingly dominated market activity. The US Federal Reserve raised interest rates in July to the highest level in 22 years. It subsequently refrained from further possible monetary tightening, but hinted at possible further rate hikes this year. The eurozone economy proved less resilient than its US counterpart. Although it avoided a technical recession, the macro environment remained characterized by cyclical weakness.

The ECB further increased its key ECB interest rates on their July (+25 bp) and September (+25bp) meetings. Inflationary pressure decelerated but remained on a level way above the 2% target (ECB: "Inflation has been coming down but is still too

high"). We kept duration short at 0.28 (September 2023). Due to higher interest rate levels, the yield to maturity of the fund increased to 3.86%.

Over the course of the fourth quarter, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate cuts in 2024, a prospect that Federal Reserve Chairman Jerome Powell did not completely rule out in his December press conference.

Global bonds sold off in the first weeks of October, with most index yields hitting new multi-year highs, before reversing significantly in November and December due to rising geopolitical risks and the reassessment of the global central bank rate pivots. In the US and for Europe, rate cuts of more than 160 basis points have been priced in, with the first 25 basis points cut expected between March and May 2024.

Inflationary pressure has decreased slightly during the fourth quarter of 2023 in the eurozone, causing the ECB to leave its key interest rates unchanged in the October and December policy decision meetings. However, concerns about a resurgence of inflation due to rising CPI data in December 2023 (2.9% vs. 2.4% in November) led us to remain in a "wait-and-see" position, closing the year at a duration of 0.3 and a yield to maturity of 3.81%.

During the first months of 2024, US exceptionalism remained evident in terms of the macroeconomic outlook. The world's largest economy continued to show steady momentum, supported by resilient consumer spending, and revived corporate capex. Inflation prints determined central bank policy paths around the world and the narrative "higher for longer" was back again. In April US inflation data surprised for the third consecutive month to the upside. Markets had significantly discounted the number of rate cuts for this year. In the US, fewer than two cuts were expected this year, and the timing of the first cut was moved from early summer to Q4. On the other side of the Atlantic, stable headline inflation at 2.4% in the eurozone, remained the ECB on track for three rate cuts in 2024, starting in June.

We finished the reporting period with a portfolio yield to maturity of 3.83% and a modified duration of 0.28.

The yield curve for German Treasury Bills with final maturity up to one year has inverted during the observation period from 1 May 2023 until 30 April 2024. At first, this reflected the market's expectations of further interest rate hikes in spring and summer 2023, which turned into expectations about rate cuts in 2024. German Treasury Bills with one year maturity closed slightly above a yield to maturity of 3.40% at end of April 2024.

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

The LGT Sustainable Money Market Fund (EUR) unit class (EUR) B posted a return of 2.87%.

LGT Sustainable Money Market Fund (USD)

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

In terms of positioning, we started out with a duration of 0.32 and a yield to maturity of 5.4%, with a conservative portfolio construction having exposure to US treasury bills as well as highly rated liquid short-term bonds. During the ongoing discrepancy between the FED wording and the market expectations of more than three rate cuts until January 2024 we've decided to keep duration short and reinvested upcoming maturities into the three-to-six-month maturity segment.

At the beginning of the third quarter, investor sentiment was still characterized by hopes of a soft landing. US macro data seemed to support these expectations given resilient economic activity amid declining inflation. But during the quarter, US inflation rose for the first time in more than a year, and supply-side increase in oil prices exacerbated price pressures. The narrative of "higher interest rates for longer" increasingly dominated market activity. The US Federal Reserve raised interest rates in July by a quarter point to the highest level in 22 years. It subsequently refrained from further possible monetary tightening, but hinted at possible further rate hikes this year. The eurozone economy proved less resilient than its US counterpart. Although it avoided a technical recession, the macro environment remained characterized by cyclical weakness.

US 10-year real yields rose to its highest level since 2008 climbing to as high as 2.2%. Such rosy market pricing is quite remarkable at a time when US growth is expected to weaken over the next quarters. On the short end in the US, the USD treasury bill curve moved upward to yields well above 5% across the 1-month to the 1-year maturity segment. In terms of positioning, we kept duration at levels of around 0.25. To manage fund flows, we reduced the very short maturities and re-invested into the 6-month segment.

Over the course of the fourth quarter, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate cuts in 2024, a prospect that Federal Reserve Chairman Jerome Powell did not completely rule out in his December press conference.

Economic data remained robust in the fourth quarter and inflation numbers further declined. Global bonds sold off in the first weeks of October, with most index yields hitting new multi-year highs, before reversing significantly in November and December due to rising geopolitical risks and the reassessment of the global central bank rate pivots. In the US and for Europe, rate cuts of more than 160 basis points have been priced in, with the first 25 basis points cut expected between March and May 2024. The 5-year and 10-year US real yields closed below 2% for the first time since summer.

We kept our rather short duration positioning by reinvesting our upcoming maturities into the 6-month segment, supported by our view that too many rate cuts were priced in at that point in time.

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

expected this year, and the timing of the first cut was moved from early summer to Q4. On the other side of the Atlantic, stable headline inflation at 2.4% in the eurozone, remained the ECB on track for three rate cuts in 2024, starting in June.

At the beginning of the first quarter of 2024, we kept reinvesting upcoming maturities in instruments maturing in six months, i.e. September / October 2024, the highest yielding part of the treasury bill curve at that point in time. By end of April 2024, when the bulk of rate cuts expected by the market had been priced out, we decided to lengthen our portfolio duration by reinvesting upcoming maturities into the 1-year segment.

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

In the period under review the LGT Sustainable Money Market Fund (USD) unit class (USD) B posted a performance of 4.71%.

LGT Sustainable Bond Fund Global Inflation Linked

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

Real yields on the 1-10-year indices rose significantly, except for Japan. The sharpest rise of almost 110 basis points was seen in the UK, followed by Australia, the US and Sweden with over 70 basis points increase. From a total return perspective, the UK was the worst performing market, while Japan and Italy showed positive returns by a significant margin. 10-year breakeven inflation rates experienced mixed performances, being higher in Japan, Australia and the UK, while lower in other markets.

In terms of positioning, we increased US duration to minus 0.2 years but reduced UK duration to minus 0.25 years versus benchmark. Mid-April, we sold the entire AUD exposure. In May, we increased UK short duration to 0.4 years versus benchmark and kept US real yield duration slightly underweight over the entire period. In addition, we reduced the allocation in a short dated Spanish linker to increase the cash balance. In June, we reduced EUR duration to slightly short versus benchmark and neutralized the Italian underweight due to continued tightening of sovereign credit spread.

At the beginning of the third quarter, investor sentiment was still characterized by hopes of a soft landing. US macro data seemed to support these expectations given resilient economic activity amid declining inflation. But during the quarter, US inflation rose for the first time in more than a year, and supply-side increase in oil prices exacerbated price pressures. The narrative of "higher interest rates for longer" increasingly dominated market activity. The US Federal Reserve raised interest rates in July to the highest level in 22 years. It subsequently refrained from further possible monetary tightening, but hinted

at possible further rate hikes this year. The eurozone economy proved less resilient than its US counterpart. Although it avoided a technical recession, the macro environment remained characterized by cyclical weakness. China's recovery fell short of expectations despite monetary and fiscal support measures, which also affected other emerging markets.

Index real yields broke out to new multi-year highs almost simultaneously, except UK and Japan. The strongest spike experienced New Zealand with 80 basis points, while on the other hand the index yield in the UK even declined by 33 basis points over the quarter. US 10-year real yields rose to its highest level since 2008 climbing to as high as 2.2%. Such rosy market pricing is quite remarkable at a time when US growth is expected to weaken over the next quarters. BTP-Bund spreads have widened since the beginning of September by almost 30 basis points to just below 200 basis points, driven primarily by growth concerns and doubts over Italy's ability to meet its budget deficit targets. Meanwhile 10-year breakeven inflation rates showed mixed performance.

In terms of positioning, in July we kept total duration underweight relative to benchmark throughout the month. In August, we further reduced US and UK market exposure and increased overall short duration to minus 0.7 years relative to benchmark. Finally in September, we implemented a BTP-Bund spread widening strategy via futures ahead of the upcoming budget discussion.

Over the course of the fourth quarter, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate cuts in 2024, a prospect that Federal Reserve Chairman Jerome Powell did not completely rule out in his December press conference. However, hopes for more stimulus in China and a lasting geopolitical détente in Beijing's international relations failed to materialize.

Global inflation-linked bonds experienced a rollercoaster ride in the fourth quarter as economic data remained robust and inflation numbers further declined. Bonds sold off in the first weeks of October, with most index yields hitting new multi-year highs, before reversing significantly in November and December due to rising geopolitical risks and the reassessment of the global central bank rate pivots. In the US and for Europe, rate cuts of more than 160 basis points have been priced in, with the first 25 basis points cut expected between March and May 2024. The sharp decline in bond yields is attributable to real yields and breakeven rates. The 5-year and 10-year US real yields closed below 2% for the first time since summer and breakeven yields have plunged to below 2.2% from its highs in October of about 2.5%. In Europe, 10-year real yields in Germany and the UK temporarily turned negative again but finally closed the year in positive territory. The unchanged rating decisions by S&P and DBRS Morningstar were a relief for Italy and pushed the BTP-Bund spread back down to about 165 basis points.

In terms of positioning, we started the last quarter of 2023 with overall portfolio duration below benchmark and no allocation to Japan. In November, we closed the long breakeven trade and neutralized short duration in the UK. In the euro-area, we closed the Italian underweight after no negative rating reviews and did adjustments on the EUR curve positioning. Finally in December, we reduced the underweight duration in the US by half and increased the duration in Sweden to a slight overweight. With that overall duration finished the year about a quarter of a year longer than the benchmark.

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

stable headline inflation at 2.4% in the eurozone, remained the ECB on track for three rate cuts in 2024, starting in June. For Japan, the story was the opposite, as the Bank of Japan ended its negative interest rate policy (NIRP) in March.

As a result, the soft-landing narrative dominated with investors, and global benchmark index real yields and breakeven rates spiked, while Japan was the best performing market. In Europe, peripheral countries performed better than core countries. Especially Italy performed strongly and the spread on 10-year BTP-Bund reached a new multi-year low of almost 120 basis points during the first four months in 2024 before reversing the trend and closing near 130 basis points.

In terms of positioning, we implemented a short breakeven trade in the UK and increased exposure to Italy on the back of continued positive trend momentum in January. In February, we closed the short breakeven trade in the UK, further increased exposure to Italy and positioned for a steeper 2-10-year curve in the US. Finally, we neutralized the Italian overweight duration contribution mid-March and increased the exposure to the US 2 to 3-year maturity segment. In April, we reduced the duration in the US, EUR and the UK to overall underweight of 0.8 years.

The LGT Sustainable Bond Fund Global Inflation Linked unit class (EUR) B posted a negative return of -0.98%. The performance was hurt by the negative price return from rising real yields, although the inflation compensation remained above the central bank's target.

LGT EM LC Bond Fund

Lower recession fears in the developed world pushed markets to price out all earlier rate-cut expectations in spring 2023. At the same time, yields across the curve crept higher and yield curves inverted even more. High hopes of China reopening recovery story mellowed down and China did not seem to be willing to do massive stimulus to reignite economic growth which would obviously also help developing countries. Despite these uncertainties, local emerging market debt performed strongly following the pattern seen in other risky assets. This was partly due to the markets bouncing back from the scare around the US financial sector crisis at the end of the first quarter of 2023. EM currencies remained surprisingly stable, and the performance was mainly driven by the drop in bond yields. Latin America was the best performing region.

During the third quarter in 2023, US rates continued to shift higher, and the yield curve started to steepen (or rather dis-invert) as the rate hike cycle was expected to be nearing the end, but the policy rate was feared to stay high for a longer period. The optimism related to the reopening of China faded when it became obvious that the headwinds in the economy would require unprecedented measures to overcome the debt deflation. These themes supported the US dollar strengthening trend. Equity markets increasingly priced in a scenario where the tighter monetary policy would not lead to a recession in the US. After the positive EM fixed income performance during summer, announced issuance needs by the US Treasury led to a new peak in US bond yields and to a very challenging EM sentiment, as especially the liquid emerging market fixed income assets typically react negatively to sudden volatility in core rates. High beta currencies, like Colombian peso and South African rand performed the worst. Asia was the best performing segment, as the lower beta characteristics of the region shielded it from some of the losses in a negative market environment.

The year 2023 was saved by a turn in market sentiment. The unexpected positive factor in the final quarter of the year was the fall of the US bond yields. Despite the large funding needs and still strong labor market, the US inflation calmed down enough to allow the FED to signal a de facto end of its hiking cycle and the markets immediately priced in over five policy rate cuts for 2024. This led to weaker US dollar as well, and both the EM LC currencies and bonds got a considerable boost. The year ended with very strong returns for the EM LC asset class. For euro-based investor the quarterly gain was +3.6%. Local yields declined by 57 bps on average over the quarter, with declines of 162 bps in Colombia, 158 bps in Hungary and 120 bps in Brazil standing out. CEE was the best performing region, up by 11.2% (in USD). The bloc's close correlation with the Euro area boosted the currency component as the EUR strengthened against the USD. Inside the CEE, Poland performed very well. The victory by the coalition of pro-EU parties in the parliamentary elections saw the former president of the European Council and former prime minister Donald Tusk return to the leadership. This ended the 8-year national conservative rule under which Poland's relations with the EU steadily deteriorated. The fund added risk in October after the

sell-off. The fund added to its exposure MXN and THB and Czech bonds. The exposure to Uzbekistan was increased by almost 3 percentage points through the participation in a new issuance of 2026 Uzbek bonds. Exposure to Dominican Republic was also increased by the purchase of a 2035 bond.

During the first months of 2024 the US monetary policy expectations became more realistic, and the dollar strengthened again. Core market yields ticked higher throughout the period. Against this backdrop emerging market yields performed very strongly, thereby further narrowing the yield differential between the markets. Latin America was the best performing region. The performance was driven primarily by strong bond returns in the high yielders (Brazil, Colombia, Mexico and Uruguay) with currency returns deducting from performance. The best performing country in the benchmark during the first quarter was Uruguay (+9.2%, in USD). Both foreign and domestic demand for bonds led to a strong rally in yields. This was supported by inflation approaching the lower band of the central bank's target range of 3-7%. The monetary policy rate was kept relatively high at 9.0% which generated interest also in the currency despite possible volatility ahead as we approach general elections in the country in October.

The LGT EM LC Bond Fund (EUR) B posted a positive return of 8.10% in the reporting period. In relative returns, the fund outperformed its benchmark by 3.01%.

LGT Sustainable Bond Fund Global

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

Most global interest rates recorded a significant increase, with yield curves flattening at the same time. The strongest up-move in 10-year interest rates were recorded in the UK and Australia, while China and Italy were lower than at the beginning of the second quarter. As a result, these markets generated by far the best performance returns at index level. Regarding inflation expectations, 10-year breakeven inflation rates showed mixed performance. They rose in Japan, Australia and the United Kingdom, but fell in the rest of the G10 countries. Notwithstanding the strong market movements, government, corporate and inflation-linked bonds did not show large differences in performance in the second quarter.

In terms of positioning, in mid-April we reduced duration in the US and the UK via nominal futures to minus 0.25 years versus the benchmark. In May, we adjusted the inflation-linked bond allocation to 20% through a sale of US TIPS. In addition, we increased the 7/30-year curve steepening position in the US. The ESG impact bond quota was about 64% at the end of the reporting period.

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

Developed market bond yields broke out to new highs simultaneously: US Treasury 2-year touched 5.2% before settling down close at 5.04%, 5-year yield finished 45 basis points higher, while 10-year and 30-year yields jumped more than 70 respectively 80 basis points over the quarter. The up move in yields was primarily driven by the real rate component, with the 10-year rising to its highest level since 2008 at around 2.2%. Such rosy market pricing is quite remarkable at a time when the US growth is expected to weaken over the next quarters. In Germany, 10-year yield soared to 2.84% the highest since 2011, and 30-year Italy yield jumped to a ten-year high. BTP-Bund spreads have widened since the beginning of September by almost 30 basis points to just below 200 basis points, driven primarily by growth concerns and doubts over Italy's ability to meet its budget deficit targets. Even yields in Japan are on the move, 10-year JGB's rose about 40 basis points to their highest level since 2014. Although the UK was unable to escape the global rise in interest rates, it performed significantly better than its peers. Meanwhile 10-year breakeven inflation rates showed mixed performance. In this challenging market environment, global yield curves steepened and corporate bonds outperformed government and inflation-linked bonds.

In terms of positioning, in July we reduced the short US dollar FX allocation by 1% following a rally in the EUR and a topish formation. Besides, we kept the portfolio mainly unchanged with the short duration and curve steepening position as well as the admixture of about 20% inflation-linked bonds in July and August. In September, we moved US TIPS into 7-10-year segment and increased the linker quota to 21%. We also implemented a BTP-Bund spread widening strategy. In currency space, we increased the short AUD trade. On the other hand, we closed the USD and CAD short positions.

Over the course of the fourth quarter, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate cuts in 2024, a prospect that Federal Reserve Chairman Jerome Powell did not completely rule out in his December press conference. However, hopes for more stimulus in China and a lasting geopolitical détente in Beijing's international relations failed to materialize.

Global bonds experienced a rollercoaster ride in fourth quarter as economic data remained robust and inflation numbers further declined. Bonds sold off in the first week of October, with most index yields hitting new multi-year highs, before reversing significantly in November and December due to rising geopolitical risks and the reassessment of the global central bank rate pivots. In the US and for the ECB, rate cuts of more than 160 basis points have been priced in, with the first 25 basis points cut expected between March and May 2024. The sharp decline in bond yields is attributable to real yields and breakeven rates. The 5-year and 10-year US real yields closed below 2% for the first time since summer and breakeven yields have plunged to below 2.2% from its highs in October of about 2.5%. In Europe, 10-year real yields in Germany and the UK temporarily turned negative again but finally closed the year in positive territory. From a total return perspective after currency hedging, Belgium and the UK were the top performers, while Japan as a low beta market lagged. The unchanged rating decisions by S&P and DBRS Morningstar were a relief for Italy and pushed the BTP-Bund spread back down to about 165 basis points. Corporate bonds outperformed nominal and inflation-linked government bonds in the fourth quarter due to the rapid improvement in risk sentiment.

In terms of positioning, we kept the portfolio unchanged in October with a focus on short duration and yield curve steepening. At the beginning of November, we closed the shorter duration in the UK and on the EUR curve via OAT futures. Later in the month, we neutralized the underweight in Italy after no negative rating reviews and finally increased the USD duration to neutral. The ESG impact bond quota was 62% at the end of the reporting period.

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

expected this year, and the timing of the first cut was moved from early summer to Q4. On the other side of the Atlantic, stable headline inflation at 2.4% in the eurozone, remained the ECB on track for three rate cuts in 2024, starting in June. For Japan, the story was the opposite, as the Bank of Japan ended its negative interest rate policy (NIRP) in March.

As a result, the soft-landing narrative dominated with investors, and global yields rose sharply, and breakeven rates spiked. The exception was China, where interest rates were even lower. In Europe, peripheral countries performed better than core countries. Especially Italy performed strongly and the spread on 10-year BTP-Bund reached a new multi-year low of almost 120 basis points during the first four months in 2024 before reversing the trend and closing near 130 basis points. In credit space, spreads of EUR financials and non-financials have clearly outperformed US credit in the first quarter. Notably EUR real estate remains a strong outperformer, followed by solid tightening in media and retail. On the US side, financials outperformed non-financials too, with the latter showing the strongest tightening in basic industry and real estate. Overall, in this environment of improved growth prospects and stubborn inflation, government inflation-linked bonds outperformed their nominal counterparts.

In terms of positioning, we increased the duration in Italy by 0.2 years in January, reduced the inflation linked bonds quota via UK linkers to 18% and halved the underweight in Japan. In the run-up to the Bank of Japan's central bank meeting, we increased the underweight in Japan again and finally neutralized the overweight in Italy in mid-March. In April we reduced the duration in the US and EUR to underweight and switched the short EUR leg versus JPY into CHF. The ESG impact bond allocation was around 63% at the end of the reporting period, with green bonds accounting for the lion's share of financing for environmentally related projects.

The LGT Sustainable Bond Fund Global class (EUR) B posted a negative return of -0.47%.

LGT Sustainable Bond Fund Global Hedged

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

Most global interest rates recorded a significant increase, with yield curves flattening at the same time. The strongest up-move in 10-year interest rates were recorded in the UK and Australia, while China and Italy were lower than at the beginning of the second quarter. As a result, these markets generated by far the best performance returns at index level. Regarding inflation expectations, 10-year breakeven inflation rates showed mixed performance. They rose in Japan, Australia and the United Kingdom, but fell in the rest of the G10 countries. Notwithstanding the strong market movements, government, corporate and inflation-linked bonds did not show large differences in performance in the second quarter.

In terms of positioning, in mid-April we reduced duration in the US and the UK via nominal futures to minus 0.25 years versus the benchmark. In May, we adjusted the inflation-linked bond allocation to 20% through a sale of US TIPS. In addition, we increased the 7/30-year curve steepening position in the US. The ESG impact bond quota was 55% at the end of the reporting period.

At the beginning of the third quarter, investor sentiment was still characterized by hopes of a soft landing. US macro data seemed to support these expectations given resilient economic activity amid declining inflation. But during the quarter, US inflation rose for the first time in more than a year, and supply-side increase in oil prices exacerbated price pressures. The narrative of "higher interest rates for longer" increasingly dominated market activity. The US Federal Reserve raised interest

rates in July to the highest level in 22 years. It subsequently refrained from further possible monetary tightening, but hinted at possible further rate hikes this year. The eurozone economy proved less resilient than its US counterpart. Although it avoided a technical recession, the macro environment remained characterized by cyclical weakness. China's recovery fell short of expectations despite monetary and fiscal support measures, which also affected other emerging markets.

Developed market bond yields broke out to new highs simultaneously: US Treasury 2-year touched 5.2% before settling down close at 5.04%, 5-year yield finished 45 basis points higher, while 10-year and 30-year yields jumped more than 70 respectively 80 basis points over the quarter. The up move in yields was primarily driven by the real rate component, with the 10-year rising to its highest level since 2008 at around 2.2%. Such rosy market pricing is quite remarkable at a time when the US growth is expected to weaken over the next quarters. In Germany, 10-year yield soared to 2.84% the highest since 2011, and 30-year Italy yield jumped to a ten-year high. BTP-Bund spreads have widened since the beginning of September by almost 30 basis points to just below 200 basis points, driven primarily by growth concerns and doubts over Italy's ability to meet its budget deficit targets. Even yields in Japan are on the move, 10-year JGB's rose about 40 basis points to their highest level since 2014. Although the UK was unable to escape the global rise in interest rates, it performed significantly better than its peers. Meanwhile 10-year breakeven inflation rates showed mixed performance. In this challenging market environment, global yield curves steepened and corporate bonds outperformed government and inflation-linked bonds.

In terms of positioning, in July and August, we carried out single-name switches in order to improve the portfolio positioning regarding sustainability impact data. Further we reduced the exposure in several companies with high water consumption. Besides, we kept the portfolio mainly unchanged with the short duration and curve steepening position as well as the admixture of about 20% inflation-linked bonds in July and August. In September, we moved US TIPS into 7-10-year segment and increased the linker quota to 21%. We also implemented a BTP-Bund spread widening strategy.

Over the course of the fourth quarter, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate cuts in 2024, a prospect that Federal Reserve Chairman Jerome Powell did not completely rule out in his December press conference. However, hopes for more stimulus in China and a lasting geopolitical détente in Beijing's international relations failed to materialize.

Global bonds experienced a rollercoaster ride in fourth quarter as economic data remained robust and inflation numbers further declined. Bonds sold off in the first week of October, with most index yields hitting new multi-year highs, before reversing significantly in November and December due to rising geopolitical risks and the reassessment of the global central bank rate pivots. In the US and for the ECB, rate cuts of more than 160 basis points have been priced in, with the first 25 basis points cut expected between March and May 2024. The sharp decline in bond yields is attributable to real yields and breakeven rates. The 5-year and 10-year US real yields closed below 2% for the first time since summer and breakeven yields have plunged to below 2.2% from its highs in October of about 2.5%. In Europe, 10-year real yields in Germany and the UK temporarily turned negative again but finally closed the year in positive territory. From a total return perspective after currency hedging, Belgium and the UK were the top performers, while Japan as a low beta market lagged. The unchanged rating decisions by S&P and DBRS Morningstar were a relief for Italy and pushed the BTP-Bund spread back down to about 165 basis points. Corporate bonds outperformed nominal and inflation-linked government bonds in the fourth quarter due to the rapid improvement in risk sentiment.

In terms of positioning, we kept the portfolio unchanged in October with a focus on short duration and yield curve steepening. At the beginning of November, we closed the shorter duration in the UK and on the EUR curve via OAT futures. Later in the month, we neutralized the underweight in Italy after no negative rating reviews and finally increased the USD duration to neutral. The ESG impact bond quota was about 61% at the end of the reporting period.

During the first months of 2024, US exceptionalism remained evident in terms of the macroeconomic outlook. The world's largest economy continued to show steady momentum, supported by resilient consumer spending, and revived corporate capex. On a global scale, the improvement in manufacturing activity helped to brighten markets' mood elsewhere as well, despite lackluster stimulus announcements in China. Inflation prints determined central bank policy paths around the world and the narrative "higher for longer" was back again. In April US inflation data surprised for the third consecutive month to the upside. Markets had significantly discounted the number of rate cuts for this year. In the US, fewer than two cuts were expected this year, and the timing of the first cut was moved from early summer to Q4. On the other side of the Atlantic, stable headline inflation at 2.4% in the eurozone, remained the ECB on track for three rate cuts in 2024, starting in June. For Japan, the story was the opposite, as the Bank of Japan ended its negative interest rate policy (NIRP) in March.

As a result, the soft-landing narrative dominated with investors, and global yields rose sharply, and breakeven rates spiked. The exception was China, where interest rates were even lower. In Europe, peripheral countries performed better than core countries. Especially Italy performed strongly and the spread on 10-year BTP-Bund reached a new multi-year low of almost 120 basis points during the first four months in 2024 before reversing the trend and closing near 130 basis points. In credit space, spreads of EUR financials and non-financials have clearly outperformed US credit in the first quarter. Notably EUR real estate remains a strong outperformer, followed by solid tightening in media and retail. On the US side, financials outperformed non-financials too, with the latter showing the strongest tightening in basic industry and real estate. Overall, in this environment of improved growth prospects and stubborn inflation, government inflation-linked bonds outperformed their nominal counterparts.

In terms of positioning, we increased the duration in Italy by 0.2 years in January, reduced the inflation linked bonds quota via UK linkers and halved the underweight in Japan. In the run-up to the Bank of Japan's central bank meeting, we increased the underweight in Japan again and finally neutralized the overweight in Italy in mid-March. In April we reduced the duration in the US and EUR to underweight. The ESG impact bond allocation was around 64% at the end of the reporting period, with green bonds accounting for the lion's share of financing for environmentally related projects.

The LGT Sustainable Bond Fund Global Hedged class (USD) B generated a positive return of 1.56%.

LGT Sustainable Equity Fund Europe

Investment objective

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

Investment strategy

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

Market development

In early 2023, many analysts predicted a global economic downturn due to liquidity withdrawal and geopolitical uncertainty. However, by the second half of the year, decreasing inflation and sustained growth led to a shift in perspective, with a growing number of investors embracing the idea of a 'soft-landing' scenario by year's end. Notably, the US experienced better-than-expected growth, while European recessions were milder than anticipated.

Financial markets recovered a significant part of the losses they had incurred in 2022. Risk assets were bid up on the notion that a deep and long-lasting economic recession could be avoided after all, despite the steep rise in interest rates and tightened liquidity conditions globally. Equity markets were further buoyed by the advent of Artificial Intelligence (AI) and the promising outlook the technology holds for productivity and future growth. Also in Europe, broad equity indices climbed to record levels at the start of the second quarter of 2024 on the back of anticipated rate cuts and signs of a stabilizing economic environment. However, as inflation has proven stickier than predicted by most market participants in the last weeks, equity markets have since retreated somewhat. Nevertheless, it should be noted that in view of rising nominal and real interest rates, valuations on the equity markets have held up very well and are currently trading around 10-15% above their long-term averages, depending on the region.

Higher interest rates also subdued returns in other sensitive asset classes, such as real estate and infrastructure. Gold – an asset usually prone to higher real rates - was nonetheless sought after as a risk hedge on the back of the outbreak of the Israel-Gaza conflict and much-heightened geopolitical uncertainty. In currencies, the US dollar has recently regained strength on the back of expectations for a prolonged period of higher interest rates in the US.

In a year-on-year comparison, the European stock markets, as measured by the MSCI Europe (NR) Index finished the period under review with a solid performance of 10.98%. As of end of April, major stock market indices (in local currency including dividends) performed as follows: FTSE 100 7.4% and Euro Stoxx 50 16.9%.

Investment Performance

While the stock markets posted a very solid performance overall during the reporting period, a closer look reveals a very differentiated picture. Driven by the euphoria surrounding artificial intelligence, large-capitalized technology stocks were driving the market performance. The sector has outperformed the broader market by 20%, driven by semi-conductor related companies. At the same time, more persistent than expected inflation led to an environment of persistently high interest rates, which had a negative impact on the performance of interest rate-sensitive sectors, particularly in the defensive segment, such as consumer staples and utilities. This led to a strong headwind for the performance of the fund, which was more defensively positioned throughout the period under review.

The fund (LGT Sustainable Equity Fund Europe (EUR) B class) lost 4.15% (net of fees) during the reporting period, underperforming its benchmark, the MSCI Europe (NR) Index in EUR (10.98%). The contribution from sector allocation had been slightly positive and benefited from an underweight in health care and real estate, the latter which came under pressure from the significant rise in global interest rates. On the other hand, the underweight in consumer discretionary and industrials contributed negatively, with both sectors performing strongly on investors' hopes of a more benign economic outlook.

Both the contributions from sector allocation and stock selection were negative. In the former, the overweight in defensive sectors (utilities, consumer staples), which were unable to keep pace with the strong absolute market performance, made a particularly negative contribution. Utilities also came under pressure recently due to a fall in prices on the European electricity exchanges. On the other hand, the underweight in consumer discretionary and the overweight in technology companies, which benefited from the booming demand for AI-supported applications, had a positive effect.

The following holdings contributed positively to security selection: SAP (+104 bps), Grifols (+93 bps), Banco Santander (+88 bps), Capgemini (+64 bps), ING Groep (+48 bps)

The following holdings contributed negatively to security selection: Kering (-228 bps), Nestle (-227 bps), Reckitt Benckiser (-200 bps), Smith & Nephew (-174 bps), Prudential (-165 bps)

Portfolio Changes

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

During the period under review, the weightings in the financials sector were actively adjusted to reflect the fact that rates got closer to peak and credit related risks could increase on the back of higher interest expenses while economic activity remains subdued. The position in Banco Santander was increased, thanks to its Brazilian operations (25% of operating profit), which are benefitting from lower rates and will support its net interest income growth target of approximately 5%, while other European banks will see flat growth. The position in Mediobanca was increased as well, thanks to its very strong position in the attractive Italian wealth management and investment banking. On the other hand, we completely sold the position in Bankinter, which reached our fair value. Positions in ING Groep (peak NII growth) and Prudential were reduced, the latter from a weakening outlook for its growth ambitions in Domestic China. Despite its low valuation levels of 9.5x 12 months forward earnings, a lack of positive short-term catalysts limits the upside potential for the time being.

Within the consumer staples segment the position in Reckitt-Benckiser was completely divested. A couple of sluggish quarterly earnings reports underscored the slow recovery within its hygiene business that still “suffers” from the high growth rates during the pandemic and still needs to find a new normal bottom. On top, a lawsuit in the US on its “Enfamil” baby formula could lead to up to £ 9 bn of financial liabilities, with a highly uncertain mid-term outcome. On the other hand we initiated a new position in Heineken. Its premiumization strategy leads to solid positive pricing of 3-5% while volume is recovering. While markets including Vietnam and Nigeria are somewhat struggling, Europe remains very solid with positive catalyst ahead from easy comps (last year bad weather) and sport events (Olympics in Paris, European Championship). The stock is trading at 5.7% free cash flow yield based on 2025 estimates, which remains very attractive.

We have been increasing the weight in the utilities where the higher for longer interest rate environment and the recent decline in power prices led to interesting opportunities in our view. We have increased our investment in Hera that has no exposure to power generation and is not directly impacted by wholesale power prices. The new 5-year business plan envisages an acceleration of EBITDA growth to 4-5% thanks to increased expansion in the lucrative waste management business with industrial customers. Its relatively low balance sheet leverage at 2.9x ND/EBITDA should protect it from higher interest rates. The share recently traded at a P/E ratio of 12 compared to the 10-year average of 16, which we do not consider justified. We have also raised our weight in SSE, which is able to compensate an earnings slow-down in its power generation business thanks to an acceleration of investments into its electric networks. It has consistently confirmed its mid-term EPS guidance range of 175-200 Pence, which leads to an attractive valuation multiple of 9.5x versus its long-term average of 14.5x.

The portfolio is slightly defensively positioned, reflecting the uncertainty surrounding the deteriorating economic outlook, which we believe is not yet reflected in earnings expectations. We have maintained our overweight in consumer staples. Although we believe that the significant price increases of up to 15% in the last 18 months may have to be partially reversed, we are also seeing volumes rising again. This means that solid organic sales growth is still possible with further slight margin improvement potential, which is not yet reflected in the valuations. We are also maintaining our overweight in the utilities sector, where we have a regional overweight in Europe. The prospect of the first interest rate cuts by the European Central Bank in the near future should serve as a positive catalyst. More importantly in our view, however, earnings estimates remain very solid overall thanks to increased investment in the expansion of electrical grids, water infrastructure and waste management. These business sectors have high earnings visibility and are less cyclical. The significant valuation discount versus history (current P/E ratio 12.3 vs. 10-year average 14.5) does not seem justified to us. We remain overweight in the technology sector, where our holdings (SAP, Capgemini) are well positioned to participate in the trend towards artificial intelligence in the medium term. The underweight in consumer discretionary is based on the observation, that wage inflation growth has started to fade-off while costs of living remain which could negatively impact spending on discretionary goods. At the same time, the sector’s valuation is trading at the upper end of its 3-year range of 11-14x, which could limit more meaningful positive re-rating.

The investment strategy implemented for this fund is classified as a financial product in accordance with Article 8 of the EU Sustainable Finance Disclosure Regulation (SFDR) because it pursues, among other things, ecological or social characteristics

or a combination of these characteristics and the companies in which investments are made use methods in line with good corporate governance.

Market outlook and portfolio positioning

For the remainder of 2024 we anticipate a soft landing for the global economy, even though regional divergences are set to persist. In the US, we expect continued economic resilience and growth to only slow down moderately. Absent external shocks, we do not anticipate a recession in the US. Strong non-cyclical investment activity is contributing to the economy's resilience. This is driven by the quest to increase national and supply chain security and to transform the economy to a greener one. Given sticky services inflation, expectations of looser monetary policy seem too optimistic in our view. The Federal Reserve Bank is likely to only very tentatively lower policy rates if and when inflation rates reach their target levels. Deeper rate cuts would likely only come on the back of visibly deteriorating growth. A reacceleration of the economy on the other hand could even necessitate further - and unexpected - monetary tightening. That would result in support for an ongoing US-Dollar strength and vice versa weakening the Euro, which could stimulate European exports.

While growth in Europe is set to come in below the one of the US, we have seen some first signs of an improvement in the global manufacturing cycle, which could help export-oriented economies in Europe. Furthermore, as we progress further into 2024, falling inflation and resilient labor markets should lift real incomes, supporting private consumption. Diverging inflation dynamics also support the case for earlier interest rate cuts in Europe compared to the US. Therefore, it cannot be ruled out that economic activity surprises to the upside, especially if the upturn in the manufacturing cycle persists.

China, which remains a key-trading partner for Europe, faces structural headwinds stemming from a balance sheet recession, debt deflation and a potential liquidity trap that will endure in the coming year. The challenges in the housing sector and the deleveraging campaign will be counteracted with some reflationary policies that will benefit certain components of growth such as infrastructure and industrial investment. However, the lack of wide, broad stimulus measures combined with subdued internal demand and sentiment will result in sluggish and disappointing growth.

On the geopolitical front, a further escalation of the war between Israel and Iran cannot be ruled out and would lead to a new energy shock fueling price pressure with a risk of a global recession, while central banks would be forced to extend their tightening cycle. On a different note, the strategic rivalry between the US and China is here to stay. However, recent developments have increased the odds of a diplomatic détente in the course of 2024, which could turn out to be a positive catalyst for Asian financial markets.

In our opinion, this anticipated macro backdrop calls for a cautiously optimistic stance when it comes to financial markets. The equity market-technical picture has improved over recent months with clear uptrends and widening breadth, beyond large tech names in the US. On the flipside, higher discount rates are weighing on net present values and sentiment and positioning are now in bullish territory according to many surveys, but not excessively so, in our view. Nevertheless, the positive macro-economic assessment should continue to drive top- and bottom lines in companies' income statements. Given the outlook for interest rates that will remain 'higher for longer', we have a preference for large caps and quality stocks.

The portfolio remains slightly defensively positioned overall, but positions in financial service providers and industrials have recently been increased, while the healthcare sector and information technology sector (still overweight) have been reduced. This was in response to the generally more positive global economic picture, which could prevent a hard landing. In an environment where monetary policy remains restrictive and refinancing costs are higher than expected for longer, we believe that focusing on solid corporate balance sheets remains essential.

LGT Sustainable Equity Fund Global

Investment objective

Mankind is facing large social, ecological and economical challenges, such as climate change and scarcity of resources. However, these challenges also open new opportunities, which we intend to leverage with our sustainability fund. The LGT

Sustainable Equity Fund Global is an actively managed portfolio focusing on sustainability criteria and primarily investing in companies operating on a global scale. Its investment philosophy aims for long-term value creation and the enhancement of human well-being.

Investment strategy

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

Market development

In early 2023, many analysts predicted a global economic downturn due to liquidity withdrawal and geopolitical uncertainty. However, by the second half of the year, decreasing inflation and sustained growth led to a shift in perspective, with a growing number of investors embracing the idea of a 'soft-landing' scenario by year's end. Notably, the US experienced better-than-expected growth, while European recessions were milder than anticipated.

Financial markets recovered a significant part of the losses they had incurred in 2022. Risk assets were bid up on the notion that a deep and long-lasting economic recession could be avoided after all, despite the steep rise in interest rates and tightened liquidity conditions globally. Equity markets were further buoyed by the advent of Artificial Intelligence (AI) and the promising outlook the technology holds for productivity and future growth. Japan emerged as the best performing major equity country in 2023 and the broader Japanese equity market index even reached a new all-time high in early April, but this was only apparent when viewed in local currency, as the persistent weakness in the yen provided a significant tailwind for Japan's economy. Also in the US, broad equity indices climbed to record levels at the start of the second quarter of 2024 on the back of anticipated rate cuts. However, as inflation has proven stickier than predicted by most market participants in the last weeks, equity markets have since retreated somewhat. Nevertheless, it should be noted that in view of rising nominal and real interest rates, valuations on the equity markets have held up very well and are currently trading around 10-15% above their long-term averages, depending on the region.

Higher interest rates also subdued returns in other sensitive asset classes, such as real estate and infrastructure. Gold – an asset usually prone to higher real rates – was nonetheless sought after as a risk hedge on the back of the outbreak of the Israel-Gaza conflict and much-heightened geopolitical uncertainty. In currencies, the US dollar has recently regained strength on the back of expectations for a prolonged period of higher interest rates in the US.

In a year-on-year comparison, the global stock markets, as measured by the MSCI World (NR) Index, closed considerably higher, +22.23%. The various stock indices (in local currency including dividends) achieved the following returns in the reporting period: S&P500 +22.7%, MSCI Europe +11%, NIKKEI +35.5% and MSCI Emerging Markets LC +13%.

Investment performance

While the stock markets posted a very solid performance overall during the reporting period, a closer look reveals a very differentiated picture. Almost a third of the performance was driven solely by the so-called Magnificent 7, i.e. very large capitalized US technology companies that benefited from the euphoria surrounding artificial intelligence. At the end of the reporting period, these companies had a weighting in the global share index of over 20% and an average share price performance of over 70%. Such a concentration of market performance had never been seen before and meant that it was very difficult for investors to achieve a performance in line with the market without MAG7. At the same time, more persistent than expected inflation led to an environment of persistently high interest rates, which had a negative impact on the performance of interest rate-sensitive sectors, particularly in the defensive segment, such as consumer staples and utilities. This led to a strong headwind for the performance of the fund, which was more defensively positioned throughout the period under review.

The fund performance (LGT Sustainable Equity Fund Global (EUR) B class) was 6.38% for the period under review, underperforming its benchmark, the MSCI World (NR) Index in EUR (22.23%).

Both the contributions from sector allocation and stock selection were negative. In the former, the overweight in defensive sectors (healthcare stocks, utilities, consumer staples), which were unable to keep pace with the strong absolute market performance, made a particularly negative contribution. Utilities also came under pressure recently due to a fall in prices on the European electricity exchanges. On the other hand, the underweight in energy stocks and the overweight in technology companies, which benefited from the booming demand for AI-supported applications, had a positive effect.

As in previous years, the stock selection effect was the largest contributor to our relative performance. In the reporting period, the contribution from stock selection was around -12 percent. The negative contribution was particularly concentrated in the consumer discretionary, health care and consumer staples sectors, while positive contribution came from holdings in real estate and information technology.

The following holdings contributed positively to security selection: Taiwan Semiconductor (+ 122 bps), Mitsubishi Estate (+104 bps), Apple (+94 bps), SAP (+69 bps), ResMed (+66 bps)

The following holdings contributed negatively to security selection: Estee Lauder (-221 bps), QuidelOrtho (-197 bps), Smith & Nephew (-187 bps), Kering (-177 bps), Reckitt Benckiser (-166 bps)

Portfolio Changes

In line with previous years and our investment philosophy, adjustments to sector weights are predominantly a result of our security selection process. Nevertheless, more significant adjustments were made within the sectors in some cases, not least due to the persistently difficult performance situation.

The weighting in the financial sector was increased overall. Within the sector, exposure to credit risk was further reduced by selling bank stocks such as ING, KeyCorp and M&T. In return, we added Morgan Stanley (minimal credit risk) and Marsh & McLennan (insurance + advisory business) and further increased our position in Nasdaq. Thanks to the acquisition of Adenza, the latter is developing faster towards a software-as-a-service business (currently around 50-55% of sales) and is thus reducing its dependence on more volatile trading revenues.

Some adjustments were also made in the area of technology stocks. We have taken advantage of temporary weakness in Alphabet's share price to increase our weighting. We believe that thanks to its platforms (6 products with more than 2 billion users), the company remains well positioned to successfully monetize the opportunities offered by generative AI eventually. We have recently built up an initial position in Apple. In our view, risks of a slowdown in iPhone sales and revenues from the service business are already largely reflected in the valuation, which recently fell below the average of the last three years. On the other hand, the positions in Accenture were sold completely following favorable share price developments and Capgemini and SAP were reduced. However, we are holding on to a large position in the latter. Organic growth in the cloud business remains at a convincing 25% and SAP is also developing solutions in the field of artificial intelligence ('Joule'), which are about to be launched on the market and will support sales growth.

In consumer discretionary segment, the position in Etsy was sold after management failed to accelerate sales growth again despite intensive efforts. Neither the average value of purchases nor the number of returning customers has increased recently. After a solid share price performance, the position in Nitori, a Japanese furniture retailer, was also closed. In return, we increased our position in Autozone, which is showing robust sales growth and exceeded earnings expectations for the second quarter. Investments in store expansion (higher sales growth), an improved margin outlook combined with a consistent share buyback program should enable double-digit earnings growth.

In the utilities sector, the weighting in Ormat Technologies was reduced. The leading US provider of geothermal projects is able to report continuous EBITDA growth of 5-7% in its core business. However, the rapid growth in the new battery storage segment is leading to a high level of debt on the balance sheet (ND/EBITDA > 4x), which has a negative impact on the valuation multiple in the high interest rate environment. In return, we have increased our exposure to SSE, which is able to

compensate an earnings slow-down in its power generation business thanks to an acceleration of investments into its electric networks. It has consistently confirmed its mid-term EPS guidance range of 175-200 Pence, which leads to an attractive valuation multiple of 9.5x versus its long-term average of 14.5x.

The portfolio continues to be defensively positioned, reflecting the ongoing geopolitical and economic uncertainties as well as valuation considerations. Despite a strong rise in interest rates, the global economy has performed better than expected, particularly in the USA, driven by a resilient US consumer. However, there are increasing signs that the US labor market is indeed showing the first cracks. In conjunction with more restrictive lending by banks, particularly for commercial property, we can at least expect a slowdown in economic activity in the US - which should ultimately lay the foundations for a successful fight against inflation. We remain overweight in the technology sector, where our holdings are well positioned to participate in the trend towards artificial intelligence in the medium term. At the same time, the positions held in the fund have a valuation discount of 5-10% to the leading technology index, the US Nasdaq 100, although the estimated earnings growth of 28% for the next few years is even slightly higher. We have maintained our overweight in consumer staples. Although we believe that the significant price increases of up to 15% in the last 18 months may have to be partially reversed, we are also seeing volumes rising again. This means that solid organic sales growth is still possible with further slight margin improvement potential, which is not yet reflected in the valuations. We are also maintaining our overweight in the utilities sector, where we have a regional overweight in Europe. The prospect of the first interest rate cuts by the European Central Bank in the near future should serve as a positive catalyst. More importantly in our view, however, earnings estimates remain very solid overall thanks to increased investment in the expansion of electrical grids, water infrastructure and waste management. These business sectors have high earnings visibility and are less cyclical. The significant valuation discount versus history (current P/E ratio 12.3 vs. 10-year average 14.5) does not seem justified to us.

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

Market outlook and portfolio positioning

For the remainder of 2024 we anticipate a soft landing for the global economy, even though regional divergences are set to persist. In the US, we expect continued economic resilience and growth to only slow down moderately. Absent external shocks, we do not anticipate a recession in the US. Strong non-cyclical investment activity is contributing to the economy's resilience. This is driven by the quest to increase national and supply chain security and to transform the economy to a greener one. Given sticky services inflation, expectations of looser monetary policy seem too optimistic in our view. The Federal Reserve Bank is likely to only very tentatively lower policy rates if and when inflation rates reach their target levels. Deeper rate cuts would likely only come on the back of visibly deteriorating growth. A reacceleration of the economy on the other hand could even necessitate further – and unexpected – monetary tightening.

While growth in Europe is set to come in below the one of the US, we have seen some first signs of an improvement in the global manufacturing cycle, which could help export-oriented economies in Europe. Furthermore, as we progress further into 2024, falling inflation and resilient labor markets should lift real incomes, supporting private consumption. Diverging inflation dynamics also support the case for earlier interest rate cuts in Europe compared to the US. Therefore, it cannot be ruled out that economic activity surprises to the upside, especially if the upturn in the manufacturing cycle persists.

China, on the other hand, faces structural headwinds stemming from a balance sheet recession, debt deflation and a potential liquidity trap that will endure in the coming year. The challenges in the housing sector and the deleveraging campaign will be counteracted with some reflationary policies that will benefit certain components of growth such as infrastructure and industrial investment. However, the lack of wide, broad stimulus measures combined with subdued internal demand and sentiment will result in sluggish and disappointing growth.

On the geopolitical front, a further escalation of the war between Israel and Iran cannot be ruled out and would lead to a new energy shock fueling price pressure with a risk of a global recession, while central banks would be forced to extend their tightening cycle. On a different note, the strategic rivalry between the US and China is here to stay. However, recent developments have increased the odds of a diplomatic détente in the course of 2024, which could turn out to be a positive catalyst for Asian financial markets.

In our opinion, this anticipated macro backdrop calls for a cautiously optimistic stance when it comes to financial markets. The equity market-technical picture has improved over recent months with clear uptrends and widening breadth, beyond large tech names in the US. On the flipside, higher discount rates are weighing on net present values and sentiment and positioning are now in bullish territory according to many surveys, but not excessively so, in our view. Nevertheless, the positive macro-economic assessment should continue to drive top- and bottom lines in companies' income statements. Now that the risk of headwinds from a rising yen has decreased, we see the Japanese equity market as an attractive investment opportunity as it is buoyed by the IT-, the industrial-, and the renewable energy infrastructure buildout and stands to benefit from future re- and friendshoring. Globally, given the outlook for interest rates that will remain 'higher for longer', we have a preference for large caps and quality stocks. In emerging markets, we recommend taking a very selective approach.

The portfolio remains slightly defensively positioned overall, but positions in financial service providers and discretionary goods have recently been increased, while the healthcare sector and consumer staples have been reduced. This was in response to the generally more positive global economic picture, which could prevent a hard landing. In an environment where monetary policy remains restrictive and refinancing costs are higher than expected for longer, we believe that focusing on solid corporate balance sheets remains essential.

LGT Fixed Maturity Bond Fund 2024

At the beginning of the reporting period, risk asset markets rallied on authorities' intervention to protect bank depositors and address trust and liquidity issues in the US banking sector. Investors were also encouraged by the expectation that the US Federal Reserve would halt policy rate hikes. Yet, strong US demand reduced recession fears, dampening hopes for rate cuts later in the year which pressured the markets. Inflation remained high, keeping hawkish policy surprises in the US and rate hikes in Europe on the table. Discussions about US debt ceiling and weak Chinese economic data also weighed on some markets. The Fed refrained from raising policy rates in mid-June but hinted it might start increasing them again in subsequent months. This viewpoint was supported by robust US employment and consumer spending, which prevented prices from cooling. Europe's economy showed signs of weakness, while China continued to cautiously stimulate its slow recovery. In the credit space, markets posted a mixed performance, driven by higher rates across the board and a relatively benign spread environment. The Bloomberg Barclays global aggregate bond index posted a negative 45bps performance in the period from May to June with the US Treasury component declining 1.33%. Credit spreads performed relatively well and thereby cushioned some of that impact with BBB and below rated segments posting positive returns for the period.

Against this background the fund did well thanks to its near zero duration, it benefitted from the rates volatility, while the spread tightening added further to returns. A number of distressed recoveries led by our Ukrainian exposure to MHP led the positive returns. The Chinese real estate sector put a cap on returns and accounted for the negative outliers, led by Country Garden. Trading activity in the fund was limited.

At the beginning of the third quarter of 2024, investor sentiment was still characterized by hopes of a soft landing. US macro data seemed to support these expectations given resilient economic activity amid declining inflation. But during the quarter, US inflation rose for the first time in more than a year, and supply-side increase in oil prices exacerbated price pressures. The narrative of "higher interest rates for longer" increasingly dominated market activity. The US Federal Reserve raised interest rates in July to the highest level in 22 years. It subsequently refrained from further possible monetary tightening, but hinted at possible further rate hikes this year. The eurozone economy proved less resilient than its US counterpart. Although it avoided a technical recession, the macro environment remained characterized by cyclical weakness. China's recovery fell short of expectations despite monetary and fiscal support measures, which also affected other emerging markets.

US 10-year real yields rose to their highest level since 2008 climbing to as high as 2.2%. Such rosy market pricing is quite remarkable at a time when US growth was expected to weaken over the next quarters. Over the third quarter, credit markets posted negative performance, with developed market investment grade underperforming US Treasuries. However, EM corporates remained more resilient helped by a benign spread environment and a shorter duration. The Bloomberg Barclays global aggregate bond index posted a negative 182bps performance over the 3-month period with the US Treasury component declining 157bps. Despite the move higher in rates, credit spreads performed relatively well in the quarter, with IG spreads trading slightly tighter. EM Credit spreads tightened by just 5bps over the quarter with high yield only slightly outperforming in spread terms.

The fund performance went on a sideways trend over the summer, but still finished in clear positive territory by the end of September. The combination of higher rates and tighter spreads created again a good environment for the fund. A number of high yield positions posted strong rallies, again led by MHP, which announced a tender for its bonds. Also, our Car Inc position was pulled to par on the back of a tender. Mongolian Mortgage Corporation closes the top 3 as it finally started tightening a half year before its maturity. Chinese real estate continued to cap performance as Country Garden ran out of cash much faster than even the most pessimistic forecasts and defaulted.

Over the course of the fourth quarter of 2023, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate cuts in 2024, a prospect that Federal Reserve Chairman Jerome Powell did not completely rule out in his December press conference. However, hopes for more stimulus in China and a lasting geopolitical détente in Beijing's international relations failed to materialize. In 4Q 2023, credit markets posted a very positive performance, driven by sharply lower rates across the board, and further tightening in credit spreads. The Bloomberg Barclays global aggregate bond index rallied by 6% with the US Treasury component advancing 4.2%. The Investment Grade EM Corporate Bond index gained 5.5%. Bonds had initially weakened in October, with most index yields hitting new multi-year highs, before then reversing significantly in November and December due to a reassessment of the policy rate pivots. In the US, expectations went from less than 3 rate cuts for 2024 to more than 6 rate cuts over the course of the quarter, with the first 25 basis points cut expected in March 2024. The 10y US yield closed the year around 4% having peaked at 5% in October. EM Credit spreads tightened by 13bps over the quarter with high yield outperforming in spread terms but not in overall performance due to the duration effect.

This quarter, the fund posted a strong rally despite not being helped by rates, accounting for a large part of the year's overall performance, led by the exposure to China as well as the overall high yield segment. Select Chinese real estate developers were clear winners in this quarter, led by Sunac post restructuring and Wanda following the resolution of its maturity wall.

During the first months of 2024, US exceptionalism remained evident in terms of the macroeconomic outlook. The world's largest economy continued to show steady momentum, supported by resilient consumer spending, and revived corporate capex. On a global scale, the improvement in manufacturing activity helped to brighten markets' mood elsewhere as well, despite lackluster stimulus announcements in China. Inflation prints determined central bank policy paths around the world and the narrative of "higher for longer" was back again. In April US inflation data surprised for the third consecutive month to the upside. Markets had significantly discounted the number of rate cuts for this year. In the US, fewer than two cuts were expected this year, and the timing of the first cut was moved from early summer to Q4. In the credit space, markets were negatively impacted by the widening in rates, as investors adjusted their views on both the timing and depth of upcoming rate cuts as mentioned above. And although inflation remained sticky, the US Federal Reserve kept the prospect of imminent rate cuts alive and therefore boosted investors' appetite for risk assets. As a result, credit spreads continued to tighten as the economy remained strong and a soft or no landing scenario is increasingly taking shape. The Bloomberg Barclays global aggregate bond index lost 1.6% with the US Treasury declining close to 2%. EM Corporate Bond gained 1.4% due to strong High Yield performance. EM high yield corporate spreads tightened by 115bps, while the investment grade part tightened by 42bps and spread levels were thereby approaching record tight levels.

The fund's positive momentum continued. Rates had not much of an impact anymore so close to the final maturity date, but performance was helped by the pull-to-par effect of a large part of the portfolio. Gradually over the course of this period maturing bonds are being replaced by US Treasuries and T-bills as the fund is being prepared for final redemption on 31 May 2024.

The LGT Fixed Maturity Bond Fund 2024 (USD) A posted a net total return, including dividends, of +6.27% for the reporting period.

LGT Fixed Maturity Bond Fund 2026

At the beginning of the reporting period, risk asset markets rallied on authorities' intervention to protect bank depositors and address trust and liquidity issues in the US banking sector. Investors were also encouraged by the expectation that the US Federal Reserve would halt policy rate hikes. Yet, strong US demand reduced recession fears, dampening hopes for rate cuts later in the year which pressured the markets. Inflation remained high, keeping hawkish policy surprises in the US and rate hikes in Europe on the table. Discussions about US debt ceiling and weak Chinese economic data also weighed on some markets. The Fed refrained from raising policy rates in mid-June but hinted it might start increasing them again in subsequent months. This viewpoint was supported by robust US employment and consumer spending, which prevented prices from cooling. Europe's economy showed signs of weakness, while China continued to cautiously stimulate its slow recovery. In the credit space, markets posted a mixed performance, driven by higher rates across the board and a relatively benign spread environment. The Bloomberg Barclays global aggregate bond index posted a negative 45bps performance in the period from May to June with the US Treasury component declining 1.33%. Credit spreads performed relatively well and thereby cushioned some of that impact with BBB and below rated segments posting positive returns for the period.

Against this background the fund did well thanks to its near zero duration, it benefitted from the rates volatility, while the spread tightening added further to returns. A number of distressed recoveries led by our Russian exposure to Borets, which we then exited, and our Ukrainian exposure to MHP led the positive returns. The Chinese real estate sector put a cap on returns and accounted for the negative outliers, led by Country Garden. Unigel was another name that detracted following liquidity problems at the Brazilian chemical producer.

At the beginning of the third quarter of 2024, investor sentiment was still characterized by hopes of a soft landing. US macro data seemed to support these expectations given resilient economic activity amid declining inflation. But during the quarter, US inflation rose for the first time in more than a year, and supply-side increase in oil prices exacerbated price pressures. The narrative of "higher interest rates for longer" increasingly dominated market activity. The US Federal Reserve raised interest rates in July to the highest level in 22 years. It subsequently refrained from further possible monetary tightening, but hinted at possible further rate hikes this year. The eurozone economy proved less resilient than its US counterpart. Although it avoided a technical recession, the macro environment remained characterized by cyclical weakness. China's recovery fell short of expectations despite monetary and fiscal support measures, which also affected other emerging markets. US 10-year real yields rose to their highest level since 2008 climbing to as high as 2.2%. Such rosy market pricing is quite remarkable at a time when US growth was expected to weaken over the next quarters. Over the third quarter, credit markets posted negative performance, with developed market investment grade underperforming US Treasuries. However, EM corporates remained more resilient helped by a benign spread environment and a shorter duration. The Bloomberg Barclays global aggregate bond index posted a negative 182bps performance over the 3-month period with the US Treasury component declining 157bps. Despite the move higher in rates, credit spreads performed relatively well in the quarter, with IG spreads trading slightly tighter. EM Credit spreads tightened by just 5bps over the quarter with high yield only slightly outperforming in spread terms.

The fund performance went on a sideways trend over the summer, but still finished in clear positive territory by the end of September. The combination of higher rates and tighter spreads created again a good environment for the fund. A number of high yield positions posted strong rallies, by Auna and Indiabulls. Chinese real estate continued to cap performance as Country Garden ran out of cash much faster than even the most pessimistic forecasts and defaulted.

Over the course of the fourth quarter of 2023, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate cuts in 2024, a prospect that Federal Reserve Chairman Jerome Powell did not completely rule out in his December press conference. However, hopes for more stimulus in China and a lasting geopolitical détente in Beijing's international relations failed to materialize. In 4Q 2023, credit markets posted a very positive performance, driven by sharply lower rates across the board, and further tightening in credit spreads. The Bloomberg Barclays global aggregate bond index rallied by 6% with the US Treasury component advancing 4.2%. The Investment Grade EM Corporate Bond index gained 5.5%. Bonds had initially weakened in October, with most index yields hitting new multi-year highs, before then reversing significantly in November and December due to a reassessment of the policy rate pivots. In the US, expectations went from less than 3 rate cuts for 2024 to more than 6 rate cuts over the course of the quarter, with the first 25 basis points cut expected in March 2024. The 10y US yield closed the year around 4% having peaked at 5% in October. EM Credit spreads tightened by 13bps over the quarter with high yield outperforming in spread terms but not in overall performance due to the duration effect.

This quarter, the fund posted a strong rally, despite a negative effect from rates on the interest rate swap, driven by the overall high yield segment. Select names were clear winners in this quarter, led by MHP on clearing its short term maturity, Wanda on resolving its imminent liquidity issues and Indonesian real estate names Jababeka and Lippo. Poor result from Bayport represented the main drag.

During the first months of 2024, US exceptionalism remained evident in terms of the macroeconomic outlook. The world's largest economy continued to show steady momentum, supported by resilient consumer spending, and revived corporate capex. On a global scale, the improvement in manufacturing activity helped to brighten markets' mood elsewhere as well, despite lackluster stimulus announcements in China. Inflation prints determined central bank policy paths around the world and the narrative of "higher for longer" was back again. In April US inflation data surprised for the third consecutive month to the upside. Markets had significantly discounted the number of rate cuts for this year. In the US, fewer than two cuts were expected this year, and the timing of the first cut was moved from early summer to Q4. In the credit space, markets were negatively impacted by the widening in rates, as investors adjusted their views on both the timing and depth of upcoming rate cuts as mentioned above. And although inflation remained sticky, the US Federal Reserve kept the prospect of imminent rate cuts alive and therefore boosted investors' appetite for risk assets. As a result, credit spreads continued to tighten as the economy remained strong and a soft or no landing scenario is increasingly taking shape. The Bloomberg Barclays global aggregate bond index lost 1.6% with the US Treasury declining close to 2%. EM Corporate Bond gained 1.4% due to strong High Yield performance. EM high yield corporate spreads tightened by 115bps, while the investment grade part tightened by 42bps and spread levels were thereby approaching record tight levels.

The fund's positive momentum continued. The upward move in rates and the tighter spreads worked together to result in a overall strong start of the year. A large set of high yield positions contributed positively, with Wanda, Fosun, Trans-Oil and Health & Happiness among the most noteworthy. On the negative side, the corporate governance concerns around Brooge Petroleum & Gas represented the main negative effect.

The LGT Fixed Maturity Bond Fund 2026 (USD) A posted a net total return, including dividends, of +11.57% for the reporting period.

LGT Fixed Maturity Bond Fund 2025

At the beginning of the reporting period, risk asset markets rallied on authorities' intervention to protect bank depositors and address trust and liquidity issues in the US banking sector. Investors were also encouraged by the expectation that the US Federal Reserve would halt policy rate hikes. Yet, strong US demand reduced recession fears, dampening hopes for rate cuts later in the year which pressured the markets. Inflation remained high, keeping hawkish policy surprises in the US and rate

hikes in Europe on the table. Discussions about US debt ceiling and weak Chinese economic data also weighed on some markets. The Fed refrained from raising policy rates in mid-June but hinted it might start increasing them again in subsequent months. This viewpoint was supported by robust US employment and consumer spending, which prevented prices from cooling. Europe's economy showed signs of weakness, while China continued to cautiously stimulate its slow recovery. In the credit space, markets posted a mixed performance, driven by higher rates across the board and a relatively benign spread environment. The Bloomberg Barclays global aggregate bond index posted a negative 45bps performance in the period from May to June with the US Treasury component declining 1.33%. Credit spreads performed relatively well and thereby cushioned some of that impact with BBB and below rated segments posting positive returns for the period.

Against this background the fund did well thanks to its near zero duration, it benefitted from the rates volatility, while the spread tightening added further to returns. A number of high yield names contributed most on the positive side. However, the overall credit returns were negative due to the Chinese real estate sector, which put a cap on returns and accounted for all the negative outliers, led by Country Garden. Trading activity in the fund was limited.

At the beginning of the third quarter of 2024, investor sentiment was still characterized by hopes of a soft landing. US macro data seemed to support these expectations given resilient economic activity amid declining inflation. But during the quarter, US inflation rose for the first time in more than a year, and supply-side increase in oil prices exacerbated price pressures. The narrative of "higher interest rates for longer" increasingly dominated market activity. The US Federal Reserve raised interest rates in July to the highest level in 22 years. It subsequently refrained from further possible monetary tightening, but hinted at possible further rate hikes this year. The eurozone economy proved less resilient than its US counterpart. Although it avoided a technical recession, the macro environment remained characterized by cyclical weakness. China's recovery fell short of expectations despite monetary and fiscal support measures, which also affected other emerging markets. US 10-year real yields rose to their highest level since 2008 climbing to as high as 2.2%. Such rosy market pricing is quite remarkable at a time when US growth was expected to weaken over the next quarters. Over the third quarter, credit markets posted negative performance, with developed market investment grade underperforming US Treasuries. However, EM corporates remained more resilient helped by a benign spread environment and a shorter duration. The Bloomberg Barclays global aggregate bond index posted a negative 182bps performance over the 3-month period with the US Treasury component declining 157bps. Despite the move higher in rates, credit spreads performed relatively well in the quarter, with IG spreads trading slightly tighter. EM Credit spreads tightened by just 5bps over the quarter with high yield only slightly outperforming in spread terms.

The fund performance went on a sideways trend over the summer, but still finished in clear positive territory by the end of September. The combination of higher rates and stable to tighter spreads created again a good environment for the fund. A number of high yield positions posted strong rallies, led by Mongolian Mortgage Corporation, Gran Tierra and Dish Networks. Chinese real estate continued to cap performance as Country Garden ran out of cash much faster than even the most pessimistic forecasts and defaulted.

Over the course of the fourth quarter of 2023, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate cuts in 2024, a prospect that Federal Reserve Chairman Jerome Powell did not completely rule out in his December press conference. However, hopes for more stimulus in China and a lasting geopolitical détente in Beijing's international relations failed to materialize. In 4Q 2023, credit markets posted a very positive performance, driven by sharply lower rates across the board, and further tightening in credit spreads. The Bloomberg Barclays global aggregate bond index rallied by 6% with the US Treasury component advancing 4.2%. The Investment Grade EM Corporate Bond index gained 5.5%. Bonds had initially weakened in October, with most index yields hitting new multi-year highs, before then reversing significantly in November and December due to a reassessment of the policy rate pivots. In the US, expectations went from less than 3 rate cuts for 2024 to more than 6 rate cuts over the course of the quarter, with the first 25 basis points cut expected in March 2024. The

10y US yield closed the year around 4% having peaked at 5% in October. EM Credit spreads tightened by 13bps over the quarter with high yield outperforming in spread terms but not in overall performance due to the duration effect.

This quarter, the fund posted a strong rally, despite a negative effect from rates on the interest rate swap, which accounted for a large part of the year's overall performance, led by the exposure to China as well as the overall high yield segment. Select Chinese real estate developers were clear winners in this quarter, led by Sunac post restructuring and Wanda following the resolution of its maturity wall. Jababeka, HKN Energy and Anton Oilfield Services were other noteworthy positive outliers.

During the first months of 2024, US exceptionalism remained evident in terms of the macroeconomic outlook. The world's largest economy continued to show steady momentum, supported by resilient consumer spending, and revived corporate capex. On a global scale, the improvement in manufacturing activity helped to brighten markets' mood elsewhere as well, despite lackluster stimulus announcements in China. Inflation prints determined central bank policy paths around the world and the narrative of "higher for longer" was back again. In April US inflation data surprised for the third consecutive month to the upside. Markets had significantly discounted the number of rate cuts for this year. In the US, fewer than two cuts were expected this year, and the timing of the first cut was moved from early summer to Q4. In the credit space, markets were negatively impacted by the widening in rates, as investors adjusted their views on both the timing and depth of upcoming rate cuts as mentioned above. And although inflation remained sticky, the US Federal Reserve kept the prospect of imminent rate cuts alive and therefore boosted investors' appetite for risk assets. As a result, credit spreads continued to tighten as the economy remained strong and a soft or no landing scenario is increasingly taking shape. The Bloomberg Barclays global aggregate bond index lost 1.6% with the US Treasury declining close to 2%. EM Corporate Bond gained 1.4% due to strong High Yield performance. EM high yield corporate spreads tightened by 115bps, while the investment grade part tightened by 42bps and spread levels were thereby approaching record tight levels.

The fund's positive momentum continued. The upward move in rates and the tighter spreads worked together to result in an overall strong start of the year. A large set of high yield positions contributed positively, with Emirates REIT, Wanda, Jababeka, HKN Energy, Greenko and Gran Tierra making up the top 6. It shows a strong moment for previously lagging high yield names and for the oil sector in general. On the negative side, the concerns around the liquidity situation at China Vanke weighed somewhat on the portfolio. The main contributor on the positive side was nevertheless the delayed payment of the redemption proceeds of DME Airport, a position that had matured in February 2023, but of which settlement happened with 11 months delay because of the effects of sanctions on cross border payments from Russia.

The LGT Fixed Maturity Bond Fund 2025 (USD) A posted a net total return of +8.23% for the reporting period.

LGT Fixed Maturity Bond Fund 2026/II

The fund was launched on 30 November 2023 exclusively for the investors of the LGT Fixed Maturity Bond Fund 2024 who voluntarily wished to extend their investment period for an additional two years. The extension will allow for more time for the recovery of the idiosyncratic stories of mainly the Chinese real estate credits. During the initial month of December 2023, investor hopes for a soft landing of the economy in the coming year were generally confirmed by various data releases and comments from central bankers, leading to a rapid improvement in sentiment. The third-quarter real GDP growth in the US was a particularly positive surprise, significantly exceeding forecasts at an annualized rate of 4.9%. On the other hand, the continued decline in inflation increased the likelihood of interest rate cuts in 2024, a prospect that Federal Reserve Chairman Jerome Powell did not completely rule out in his December press conference. However, hopes for more stimulus in China and a lasting geopolitical détente in Beijing's international relations failed to materialize. In 4Q 2023, credit markets posted a very positive performance, driven by sharply lower rates across the board, and further tightening in credit spreads.

In December, the fund started strongly, despite a negative effect from rates on the interest rate swap, driven by the overall high yield segment. Select names were clear winners in this quarter, led by Wanda on resolving its imminent liquidity issues and Indonesian real estate name Jababeka. We were otherwise very active in this period to adapt the fund for a 2-year longer investment period by rolling over maturities.

During the first months of 2024, US exceptionalism remained evident in terms of the macroeconomic outlook. The world's largest economy continued to show steady momentum, supported by resilient consumer spending, and revived corporate capex. On a global scale, the improvement in manufacturing activity helped to brighten markets' mood elsewhere as well, despite lackluster stimulus announcements in China. Inflation prints determined central bank policy paths around the world and the narrative of "higher for longer" was back again. In April US inflation data surprised for the third consecutive month to the upside. Markets had significantly discounted the number of rate cuts for this year. In the US, fewer than two cuts were expected this year, and the timing of the first cut was moved from early summer to Q4. In the credit space, markets were negatively impacted by the widening in rates, as investors adjusted their views on both the timing and depth of upcoming rate cuts as mentioned above. And although inflation remained sticky, the US Federal Reserve kept the prospect of imminent rate cuts alive and therefore boosted investors' appetite for risk assets. As a result, credit spreads continued to tighten as the economy remained strong and a soft or no landing scenario is increasingly taking shape. The Bloomberg Barclays global aggregate bond index lost 1.6% with the US Treasury declining close to 2%. EM Corporate Bond gained 1.4% due to strong High Yield performance. EM high yield corporate spreads tightened by 115bps, while the investment grade part tightened by 42bps and spread levels were thereby approaching record tight levels.

The fund's positive momentum continued. The upward move in rates and the tighter spreads worked together to result in an overall strong start of the year. A large set of high yield positions contributed positively, with Wanda and Jababeka among the most noteworthy. On the negative side, the corporate governance concerns around Brooge Petroleum & Gas represented the main negative effect.

The LGT Fixed Maturity Bond Fund 2026/II (USD) A posted a net total return, including dividends, of +4.18% for the reporting period.

Statutory Auditor's Report

on the Financial Statements 2023/2024

Opinion

We have audited the financial statements of the LGT Funds SICAV (Investment Company), which comprise the balance sheet as at 30 April 2024, the income statement for the year then ended and the annex to the Annual Report of the Investment Company, including a summary of significant accounting principles (pages 40 to 44) and the accounting information of the financial statements of the sub-funds, which comprise the statement of net assets and the inventory of fund assets as at 30 April 2024, the statement of income for the year then ended, the change in net assets and the supplementary information to the financial statements (pages 45 to 239).

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

Basis for Opinion

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

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

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

Other Information

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

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

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

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

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

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

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

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

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

Report on Other Legal and Regulatory Requirements

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

Pricewaterhouse Coopers Ltd.

Wilhelm Wald
Liechtenstein CPA
Auditor in charge

Patrick Scheuber

Zurich, 29 August 2024

Balance sheet of the Investment Company as of 30.04.2024

	30.04.2024	30.04.2023
	CHF	CHF
Assets		
Non-current assets		
Financial assets	2,031,782,067.09	2,534,021,931.52
Total Non-current assets	2,031,782,067.09	2,534,021,931.52
Current assets		
Cash in banks	180,000.00	180,000.00
Total Current assets	180,000.00	180,000.00
Prepayments and accrued income		
Accrued income	1,477,875.90	1,737,297.35
Total Prepayments and accrued income	1,477,875.90	1,737,297.35
Total assets	2,033,439,942.99	2,535,939,228.87
	30.04.2024	30.04.2023
Liabilities	CHF	CHF
Equity		
Shares	-2,031,782,067.09	-2,534,021,931.52
Share capital	-50,000.00	-50,000.00
Legal reserves	-130,000.00	-130,000.00
Profit carried forward / loss carried forward	0.00	0.00
Profit for the period / loss for the period	0.00	0.00
Total Equity	-2,031,962,067.09	-2,534,201,931.52
Debt		
Accrued expenses	-1,474,275.90	-1,735,497.35
Tax accruals	-3,600.00	-1,800.00
Total Debt	-1,477,875.90	-1,737,297.35
Total liabilities	-2,033,439,942.99	-2,535,939,228.87

Income statement of the Investment Company for the period from 01.05.2023 to 30.04.2024

Income	01.05.2023 - 30.04.2024 CHF	01.05.2022 - 30.04.2023 CHF
Commission income		
Income from remunerations as specified by internal regulations	18,870,387.52	22,540,574.69
Total Commission income	18,870,387.52	22,540,574.69
Operating income		
Interests and similar income	5,598.63	1,800.00
Total Operating income	5,598.63	1,800.00
Expenses		
Commission expenses		
Expenses for remunerations as specified by internal regulations	18,872,386.15	22,369,564.97
Total Commission expenses	18,872,386.15	22,369,564.97
Operating expenses		
Interests and similar expenses	0.00	171,009.72
Total Operating expenses	0.00	171,009.72
Operating result before taxes	3,600.00	1,800.00
Income taxes	-3,600.00	-1,800.00
Profit / Loss for the period	0.00	0.00

Allocation of profits of the Investment Company

	30.04.2024	30.04.2023
	CHF	CHF
Profit / Loss for the period	0.00	0.00
Balance carried forward from previous period	0.00	0.00
At the general meeting's disposal	0.00	0.00
Allocation to the capital reserves	0.00	0.00
Balance carried forward	0.00	0.00

Annex to the Annual Report of the Investment Company

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

The present annual financial statements cover the financial period of the investment company from 1 May 2023 to 30 April 2024.

Accounting principles

The presentation and structure of the annual financial statements correspond to the statutory regulations of the Liechtenstein Persons and Companies Act (Personen- und Gesellschaftsrecht – “PGR”). Liquid assets, receivables and liabilities are reported at nominal value, taking account of any possible necessary provisions. Prepaid expenses and prepaid income represent expenses or income recorded before the balance sheet reporting date that will lead to expenditure or revenues only in following reporting periods.

Currency

The reference currency of the investment company is Swiss Francs.

Foreign currency conversion

Receivables and liabilities of the investment company in foreign currencies are valued as at the reporting date's exchange rates published on page 234 of this annual report. Any resulting exchange rate gains or losses are recognized in the income statement.

Financial assets

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

Income statement of the investment company

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

Investor units

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

Shares and participation notes

50 registered shares of CHF 1,000 each.

Allowances and provisions

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

Warranties, guarantees, mortgages or contingent liabilities

None.

Employees

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

Advance or loan to managing officers

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

Further matters

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

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

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (CHF) B	35,035,052	48,121,806	35,551,185
Units outstanding at the end of the period (CHF) B	32,737	45,490	33,536
Net asset value per unit at the end of the period (CHF) B	1,070.21	1,057.86	1,060.08
Net asset value per unit at the beginning of the period (CHF) B	1,057.86	1,060.08	1,070.32
Percent change in asset value vs previous year (CHF) B	1.17%	-0.21%	-0.96%
Net asset value (CHF) C	51,244,674	30,813,977	10,023,048
Units outstanding at the end of the period (CHF) C	53,421	32,547	10,573
Net asset value per unit at the end of the period (CHF) C	959.26	946.75	948.01
Net asset value per unit at the beginning of the period (CHF) C	946.75	948.01	956.68
Percent change in asset value vs previous year (CHF) C	1.32%	-0.13%	-0.91%

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (CHF) B	0.94%	-0.77%	-0.87%
Percent change in asset value vs previous year (CHF) C	1.08%	-0.71%	-0.83%

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

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	CHF
Bank balance	
Current account balance	324,908.88
Time credit balance	12,450,000.00
Transferable securities	
Bonds, convertible bonds, warrant bonds	73,404,030.21
Derivative financial instruments	-149,689.33
Other assets	268,431.60
Total assets	86,297,681.36
Liabilities	-17,956.03
Net assets	86,279,725.33

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	CHF
Earnings from cash in banks	124,895.52
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	517,871.13
Buying into current earnings with the issue of units	330,852.65
Total earnings	973,619.30
	30.04.2024
Expenses	CHF
Interest payable	846.58
Ongoing remuneration as specified by internal regulations	207,511.24
thereof management fees	170,435.36
thereof depositary fees	12,357.00
thereof other remuneration as specified by internal regulations	24,718.88
Other expenses	62,087.70
Adjustment of current earnings with the redemption of units	257,024.16
Total expenses	527,469.68
Net earnings	446,149.62
Capital gains and capital losses realized	147,831.20
Profit or loss realized	593,980.82
Capital gains and capital losses not realized	478,510.58
Net profit / loss	1,072,491.40

Distribution of profit

	30.04.2024
	CHF
Net earnings of the period	446,149.62
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	446,149.62
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	446,149.62
Balance carried forward into new year	0.00

Change in net assets

	30.04.2024
	CHF
Net assets at the beginning of the period under review	78,935,783.15
Distributions	0.00
Balance from unit movements	6,271,450.78
Net profit / loss	1,072,491.40
Net assets at the end of the period under review	86,279,725.33

Changes in the number of units outstanding

	30.04.2024
	Number
LGT Sustainable Money Market Fund (CHF) B	
Number of units outstanding at the beginning of the period	45,489.580
Number of units issued	12,700.668
Number of units redeemed	-25,453.592
Number of units outstanding at the end of the period	32,736.656

	30.04.2024
	Number
LGT Sustainable Money Market Fund (CHF) C	
Number of units outstanding at the beginning of the period	32,547.190
Number of units issued	90,686.672
Number of units redeemed	-69,812.740
Number of units outstanding at the end of the period	53,421.122

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
CHF							
CH1167887285 0.0000 % ABB Ltd	2022 - 23	1,500,000	200,000	1,700,000	0	0.00	0.00
CH0457206800 0.3000 % ABB Ltd	2019 - 24	0	2,100,000	300,000	1,800,000	1,793,700.00	2.08
CH0315593860 0.3000 % ABN AMRO	2016 - 24	0	2,000,000	0	2,000,000	1,985,600.00	2.30
CH0216320710 1.2500 % AB Svensk	2013 - 23	1,500,000	0	1,500,000	0	0.00	0.00
CH0363645505 0.5000 % Achmea Bk	2017 - 23	900,000	0	900,000	0	0.00	0.00
CH0109155827 2.6250 % AFD	2010 - 25	0	3,800,000	2,000,000	1,800,000	1,817,640.00	2.11
CH0310451825 0.2500 % ANZ NZ	2016 - 23	900,000	400,000	1,300,000	0	0.00	0.00
CH0398677747 0.3500 % ANZ NZ	2018 - 24	0	2,700,000	700,000	2,000,000	1,988,800.00	2.31
CH0271171685 0.3750 % Apple	2015 - 24	0	2,200,000	200,000	2,000,000	1,989,000.00	2.31
CH0260769424 1.3750 % AT&T	2014 - 24	0	2,200,000	200,000	2,000,000	1,997,640.00	2.32
CH0426621683 1.1250 % Barclays	2018 - 23	1,600,000	0	1,600,000	0	0.00	0.00
CH0355139855 0.3200 % BFCM	2017 - 25	0	1,400,000	0	1,400,000	1,388,240.00	1.61
CH0407809778 0.3660 % BFCM	2018 - 24	0	1,165,000	750,000	415,000	412,904.25	0.48
CH0419040750 0.4000 % BFCM	2019 - 24	250,000	1,850,000	2,100,000	0	0.00	0.00
CH0303925652 0.5500 % BFCM	2015 - 23	0	1,400,000	1,400,000	0	0.00	0.00
CH0394905704 0.1250 % BKB	2018 - 24	800,000	700,000	1,500,000	0	0.00	0.00
CH0282857868 0.2500 % BL	2015 - 24	0	2,500,000	500,000	2,000,000	1,996,310.94	2.31
CH0465044623 0.3000 % BMW Int Inv	2019 - 24	0	2,200,000	400,000	1,800,000	1,792,440.00	2.08
CH0241528741 1.2500 % BNG	2014 - 24	2,000,000	2,000,000	4,000,000	0	0.00	0.00
CH0445625004 0.0000 % BS	2018 - 23	1,000,000	800,000	1,800,000	0	0.00	0.00
CH0353574327 0.0000 % BS	2017 - 24	0	1,000,000	0	1,000,000	992,370.00	1.15
CH0465044607 0.2000 % CABEL	2019 - 24	950,000	850,000	1,800,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
CH0398677713 0.3140 % CABEI	2018 - 24	0	1,300,000	0	1,300,000	1,294,280.00	1.50
CH0336587644 0.0200 % CB Aargau	2016 - 24	0	1,000,000	0	1,000,000	993,300.00	1.15
CH0353688929 0.1100 % CB Aargau	2017 - 24	0	1,750,000	1,750,000	0	0.00	0.00
CH0443027047 0.1500 % CB Aargau	2018 - 24	0	1,000,000	0	1,000,000	992,900.00	1.15
CH0426621709 0.1500 % CIBC	2018 - 23	1,750,000	0	1,750,000	0	0.00	0.00
CH0419040826 0.6000 % CIBC	2019 - 25	0	2,000,000	0	2,000,000	1,986,400.00	2.30
CH0365501474 0.5000 % Citigroup	2017 - 24	0	2,200,000	200,000	2,000,000	1,989,000.00	2.31
CH0033037679 3.5000 % Coop Rabobk	2007 - 23	1,800,000	0	1,800,000	0	0.00	0.00
CH0398677697 0.2000 % Cred Agri	2018 - 23	300,000	100,000	400,000	0	0.00	0.00
CH0379268763 0.3000 % Cred Agri	2017 - 24	0	1,000,000	1,000,000	0	0.00	0.00
CH0238315664 2.1250 % Cred Agri	2014 - 24	0	1,000,000	0	1,000,000	1,002,600.00	1.16
CH0319415953 0.5500 % CS	2016 - 24	0	1,950,000	1,950,000	0	0.00	0.00
CH0305557644 0.5000 % DH CH Fin	2015 - 23	2,150,000	0	2,150,000	0	0.00	0.00
CH1175016117 0.6000 % Digital Ltd	2022 - 23	1,100,000	400,000	1,500,000	0	0.00	0.00
CH0463112067 0.0500 % DnB Bk ASA	2019 - 24	0	1,700,000	1,700,000	0	0.00	0.00
CH0446595636 0.1250 % DnB Bk ASA	2018 - 23	1,400,000	0	1,400,000	0	0.00	0.00
CH0212937251 1.3750 % Dt Bahn Fin	2013 - 23	1,850,000	0	1,850,000	0	0.00	0.00
CH0143838396 1.5000 % Dt Bahn Fin	2012 - 24	0	1,000,000	1,000,000	0	0.00	0.00
CH0235834154 1.5000 % Dt Bahn Fin	2014 - 24	0	1,745,000	400,000	1,345,000	1,344,193.00	1.56
CH0188927450 1.5000 % EIB	2012 - 24	0	6,100,000	2,000,000	4,100,000	4,100,410.00	4.75
CH0233004172 1.6250 % EIB	2014 - 25	0	2,300,000	2,300,000	0	0.00	0.00
CH0142054391 1.6250 % EIB	2011 - 23	2,900,000	1,100,000	4,000,000	0	0.00	0.00
CH0323735594 0.1500 % Eli Lilly	2016 - 24	1,500,000	1,250,000	750,000	2,000,000	1,998,260.00	2.32
CH0353428060 0.5500 % Enel Fin	2017 - 24	0	1,950,000	0	1,950,000	1,943,370.00	2.25
CH0302790131 0.0200 % GE	2015 - 24	0	2,050,000	50,000	2,000,000	1,985,000.00	2.30
CH0419041055 0.1000 % Geberit	2019 - 24	0	3,615,000	1,700,000	1,915,000	1,902,169.50	2.20
CH0373476776 0.1250 % GKB	2018 - 24	0	2,070,000	150,000	1,920,000	1,917,888.00	2.22

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
CH0398633260 0.0500 % Glamer KB	2018 - 24	0	700,000	700,000	0	0.00	0.00
CH0272024669 0.5000 % JPM	2015 - 23	1,700,000	0	1,700,000	0	0.00	0.00
CH0261561382 0.5000 % Kt Waadt	2014 - 24	0	2,000,000	400,000	1,600,000	1,591,200.00	1.84
CH0429659607 1.0000 % Lloyds Bk	2018 - 25	0	2,000,000	200,000	1,800,000	1,792,276.36	2.08
CH0414522273 0.1000 % LuKB	2018 - 24	0	1,900,000	200,000	1,700,000	1,699,660.00	1.97
CH0269836703 0.6250 % Macquarie	2015 - 23	1,300,000	0	1,300,000	0	0.00	0.00
CH0310175515 0.7500 % Macquarie Bk	2016 - 24	200,000	1,380,000	1,580,000	0	0.00	0.00
CH0360172693 0.6170 % Mondelez	2017 - 24	0	1,350,000	0	1,350,000	1,343,709.00	1.56
CH0251885791 0.7500 % Muni Fin	2014 - 24	0	1,000,000	1,000,000	0	0.00	0.00
CH0404599224 0.2500 % NAB	2018 - 24	0	1,700,000	1,700,000	0	0.00	0.00
CH0204477258 1.6250 % NAB	2013 - 23	970,000	0	970,000	0	0.00	0.00
CH0488506699 0.1250 % Natwest	2019 - 23	1,600,000	0	1,600,000	0	0.00	0.00
CH1167887277 0.8975 % Natwest	2022 - 25	0	1,600,000	0	1,600,000	1,591,850.96	1.84
CH0419042491 0.2500 % Nestle	2018 - 24	0	2,200,000	300,000	1,900,000	1,896,067.00	2.20
CH0296231951 0.3500 % Niederoest	2015 - 23	1,500,000	200,000	1,700,000	0	0.00	0.00
CH0302790115 0.2500 % Nordea Bk	2015 - 23	1,400,000	0	1,400,000	0	0.00	0.00
CH0248166669 0.8750 % NRW	2014 - 24	0	2,200,000	0	2,200,000	2,196,436.00	2.55
CH0190361029 1.2500 % NWB	2012 - 24	0	2,800,000	600,000	2,200,000	2,198,130.00	2.55
CH0181915734 1.7500 % OEKB	2012 - 23	2,000,000	0	2,000,000	0	0.00	0.00
CH0027752200 2.6250 % OEKB	2006 - 24	0	5,850,000	4,500,000	1,350,000	1,359,450.00	1.58
CH0338330407 0.0000 % PFBRB	2016 - 23	1,420,000	0	1,420,000	0	0.00	0.00
CH0471297918 0.0000 % PFBRB	2019 - 24	0	3,700,000	1,700,000	2,000,000	1,992,900.00	2.31
CH0502393348 0.0000 % PFBRB	2019 - 23	300,000	400,000	700,000	0	0.00	0.00
CH0306173722 0.0000 % PFZTR	2015 - 23	2,050,000	0	2,050,000	0	0.00	0.00
CH0336587669 0.0000 % PFZTR	2016 - 24	0	1,850,000	200,000	1,650,000	1,647,223.35	1.91
CH0357676151 0.0100 % PFZTR	2017 - 24	0	2,800,000	2,800,000	0	0.00	0.00
CH0344583809 0.1250 % PFZTR	2016 - 24	0	200,000	0	200,000	198,491.48	0.23

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
CH0258404455 0.7500 % Quebec	2014 - 24	0	1,900,000	0	1,900,000	1,892,020.00	2.19
CH0232842341 1.5000 % Quebec	2014 - 24	1,700,000	500,000	2,200,000	0	0.00	0.00
CH0474178420 0.1250 % Raiff	2019 - 24	700,000	505,000	0	1,205,000	1,204,759.00	1.40
CH0400971617 0.3500 % Raiff	2018 - 24	500,000	0	500,000	0	0.00	0.00
CH0423563532 0.1000 % RBC	2018 - 23	1,750,000	0	1,750,000	0	0.00	0.00
CH0358654975 0.1000 % Roche Kap	2017 - 24	0	2,400,000	400,000	2,000,000	1,989,600.00	2.31
CH0428194291 0.4410 % Santander	2018 - 23	700,000	0	700,000	0	0.00	0.00
CH0463112083 0.2500 % Swiss Life	2019 - 23	1,300,000	300,000	1,600,000	0	0.00	0.00
CH0367206668 0.3750 % Verizon	2017 - 23	2,020,000	0	2,020,000	0	0.00	0.00
CH0325429188 0.3750 % Vodafone	2016 - 24	0	2,000,000	300,000	1,700,000	1,687,828.00	1.96
CH0299477353 0.5000 % WFC	2015 - 23	400,000	0	400,000	0	0.00	0.00
CH1170565696 0.2000 % ZKB	2022 - 25	0	2,000,000	0	2,000,000	1,978,600.00	2.29
Total						69,864,616.84	80.98
EUR							
XS0954302104 3.2590 % Am Movil	2013 - 23	1,000,000	0	1,000,000	0	0.00	0.00
XS1998902479 1.9500 % AT&T	2018 - 23	600,000	0	600,000	0	0.00	0.00
XS1471646965 1.1250 % EDP Fin	2016 - 24	0	1,000,000	1,000,000	0	0.00	0.00
XS0177089298 5.2500 % Enel Fin	2003 - 23	1,400,000	0	1,400,000	0	0.00	0.00
XS1291004270 1.7500 % Iberdrola	2015 - 23	1,500,000	0	1,500,000	0	0.00	0.00
XS1116408235 1.8750 % Iberdrola	2014 - 24	0	1,100,000	0	1,100,000	1,069,564.22	1.24
FR0000476087 4.3750 % La Poste	2003 - 23	1,000,000	0	1,000,000	0	0.00	0.00
XS2189614014 0.0000 % OMV	2020 - 23	1,100,000	0	1,100,000	0	0.00	0.00
FR0013517711 0.0000 % Schneider	2020 - 23	1,000,000	0	1,000,000	0	0.00	0.00
XS1287779208 1.7500 % SSE	2015 - 23	900,000	0	900,000	0	0.00	0.00
XS1914485534 1.1250 % Stryker	2018 - 23	1,000,000	0	1,000,000	0	0.00	0.00
XS0903136736 2.5000 % Telstra	2013 - 23	1,000,000	0	1,000,000	0	0.00	0.00
Total						1,069,564.22	1.24

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
GBP							
FR0013513777 0.5000 % CDC	2020 - 23	700,000	0	700,000	0	0.00	0.00
XS1501155748 1.2500 % Dt Tel	2016 - 23	800,000	0	800,000	0	0.00	0.00
XS1957351072 5.5209 % EBRD	2019 - 24	0	1,100,000	1,100,000	0	0.00	0.00
XS2001192231 1.3750 % Toyota MF	2019 - 23	1,000,000	0	1,000,000	0	0.00	0.00
Total						0.00	0.00

USD							
US00287YBC21 3.7500 % AbbVie	2018 - 23	0	900,000	900,000	0	0.00	0.00
XS1046806821 3.3750 % CADES	2014 - 24	0	1,300,000	1,300,000	0	0.00	0.00
XS1638075488 3.6250 % EDP Fin	2017 - 24	0	1,300,000	0	1,300,000	1,186,419.62	1.38
US30254WAP41 2.7500 % FMS Wertmng	2019 - 24	0	1,500,000	1,500,000	0	0.00	0.00
US375558BW29 0.7500 % Gilead	2020 - 23	1,100,000	0	1,100,000	0	0.00	0.00
US4581X0DF28 2.6250 % IADB	2019 - 24	0	1,500,000	1,500,000	0	0.00	0.00
US459058GQ03 2.5000 % IBRD	2019 - 24	0	2,000,000	2,000,000	0	0.00	0.00
US66989HAG39 3.4000 % Novartis	2014 - 24	0	1,400,000	0	1,400,000	1,283,429.53	1.49
Total						2,469,849.15	2.86

Total Bonds, listed on an official stock exchange	73,404,030.21	85.08
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Money market instruments

Money market instruments, listed on an official stock exchange

USD							
US912797GE19 0.0000 % USA TB	2023 - 24	0	2,000,000	2,000,000	0	0.00	0.00
Total Money market instruments, listed on an official stock exchange						0.00	0.00

Total Securities	73,404,030.21	85.08
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ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in CHF ⁴	in % ⁴
Total Securities						73,404,030.21	85.08
Current account balance						324,908.88	0.38
Time credit balance						12,450,000.00	14.43
Derivative financial instruments						-149,689.33	-0.17
Other assets						268,431.60	0.31
Total assets as of 30.04.2024						86,297,681.36	100.02
Liabilities						-17,956.03	-0.02
Net assets as of 30.04.2024						86,279,725.33	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in CHF ⁴	in % ⁴
USD	Sale	1,385,944.00	CHF	1,223,236.95	06.05.2024	LGT Bank AG	-47,305.04	-0.05
USD	Sale	37,856.00	CHF	33,487.60	06.05.2024	LGT Bank AG	-1,216.28	0.00
USD	Sale	1,291,900.00	CHF	1,109,235.68	15.07.2024	LGT Bank AG	-65,687.94	-0.08
EUR	Sale	2,025.00	CHF	1,894.87	08.10.2024	LGT Bank AG	-68.91	0.00
EUR	Sale	20,000.00	CHF	18,747.22	08.10.2024	LGT Bank AG	-648.16	0.00
EUR	Sale	1,098,600.00	CHF	1,030,625.22	08.10.2024	LGT Bank AG	-34,763.00	-0.04
Total open derivative financial instruments at the end of the period under review							-149,689.33	-0.17

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
23.05.2023	CHF	GBP	1,134,328.16	1,007,611.00
23.05.2023	CHF	GBP	6,786.02	6,139.00
12.06.2023	CHF	EUR	7,290.41	7,450.00
12.06.2023	CHF	EUR	979,700.45	992,550.00
16.06.2023	CHF	EUR	1,046,592.79	1,082,431.00
16.06.2023	CHF	EUR	17,092.18	17,569.00
26.06.2023	CHF	EUR	995,836.56	1,030,347.00
26.06.2023	CHF	EUR	13,041.48	13,403.00
21.07.2023	CHF	GBP	780,030.47	694,432.00
21.07.2023	CHF	GBP	9,969.14	9,067.00
24.07.2023	CHF	EUR	19,039.48	19,592.00
24.07.2023	CHF	EUR	977,736.55	1,012,998.00
08.09.2023	CHF	EUR	881,637.20	899,260.00
08.09.2023	CHF	EUR	16,852.40	17,000.00
15.09.2023	CHF	EUR	965,008.34	1,002,479.00
15.09.2023	CHF	EUR	21,874.29	22,521.00
15.09.2023	CHF	EUR	8,078.64	8,298.00
15.09.2023	CHF	EUR	587,397.97	603,402.00
18.09.2023	CHF	EUR	1,487,992.68	1,500,342.00
18.09.2023	CHF	EUR	25,757.91	26,000.00
29.09.2023	CHF	EUR	19,945.43	20,512.00
29.09.2023	CHF	EUR	1,416,567.40	1,452,988.00
29.09.2023	CHF	USD	25,361.57	28,160.00
29.09.2023	CHF	USD	967,844.51	1,075,965.00
06.10.2023	CHF	GBP	19,274.23	17,650.00
06.10.2023	CHF	GBP	864,820.39	792,341.00
14.11.2023	CHF	USD	796,283.00	896,385.00
14.11.2023	CHF	USD	18,440.76	20,490.00
30.11.2023	CHF	EUR	961,001.91	990,153.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
30.11.2023	CHF	EUR	20,444.74	21,097.00
16.01.2024	CHF	USD	26,497.94	30,200.00
16.01.2024	CHF	USD	1,303,062.47	1,489,410.00
30.01.2024	CHF	USD	15,491.41	17,377.00
30.01.2024	CHF	USD	1,341,451.91	1,503,248.00
01.02.2024	CHF	USD	1,764,223.04	1,976,736.00
01.02.2024	CHF	USD	41,461.04	46,528.00
01.02.2024	USD	CHF	23,264.00	20,747.46
12.02.2024	CHF	EUR	945,207.92	986,071.00
28.02.2024	CHF	GBP	1,191,463.00	1,110,565.00
19.03.2024	CHF	USD	1,767,645.54	1,987,378.00
19.03.2024	CHF	USD	33,501.86	37,622.00
20.03.2024	CHF	USD	11,550.98	13,005.00
20.03.2024	CHF	USD	617,595.98	697,631.00
20.03.2024	CHF	USD	528,239.82	597,120.00

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (EUR) B	81,700,944	80,439,311	75,049,283
Units outstanding at the end of the period (EUR) B	115,464	116,940	109,507
Net asset value per unit at the end of the period (EUR) B	707.59	687.87	685.34
Net asset value per unit at the beginning of the period (EUR) B	687.87	685.34	690.72
Percent change in asset value vs previous year (EUR) B	2.87%	0.37%	-0.78%
Net asset value (EUR) I1	11,706,154	8,041,261	10,871,039
Units outstanding at the end of the period (EUR) I1	10,974	7,774	10,560
Net asset value per unit at the end of the period (EUR) I1	1,066.71	1,034.40	1,029.45
Net asset value per unit at the beginning of the period (EUR) I1	1,034.40	1,029.45	1,037.02
Percent change in asset value vs previous year (EUR) I1	3.12%	0.48%	-0.73%
Net asset value (EUR) C	41,213,523	82,899,341	93,157,684
Units outstanding at the end of the period (EUR) C	40,798	84,626	95,556
Net asset value per unit at the end of the period (EUR) C	1,010.18	979.60	974.91
Net asset value per unit at the beginning of the period (EUR) C	979.60	974.91	982.08
Percent change in asset value vs previous year (EUR) C	3.12%	0.48%	-0.73%
Net asset value (EUR) IM	n.a.	682,833	97,957
Units outstanding at the end of the period (EUR) IM	n.a.	693	100
Net asset value per unit at the end of the period (EUR) IM	n.a.	985.39	979.57
Net asset value per unit at the beginning of the period (EUR) IM	985.39 ¹	979.57	986.28
Percent change in asset value vs previous year (EUR) IM	n.a. ¹	0.59%	-0.68%

¹ Closing 10.07.2023

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (EUR) B	2.38%	-0.46%	-0.70%
Percent change in asset value vs previous year (EUR) I1	2.62%	-0.40%	-0.65%
Percent change in asset value vs previous year (EUR) C	2.62%	-0.40%	-0.65%

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

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	EUR
Bank balance	
Current account balance	38.79
Time credit balance	15,700,000.00
Money market instruments	18,890,198.88
Transferable securities	
Bonds, convertible bonds, warrant bonds	100,129,465.65
Other assets	625,440.92
Total assets	135,345,144.24
Liabilities	-724,522.61
Net assets	134,620,621.63

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	EUR
Earnings from cash in banks	682,959.71
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	1,360,556.44
Other earnings	0.01
Buying into current earnings with the issue of units	732,436.88
Total earnings	2,775,953.04
	30.04.2024
Expenses	EUR
Ongoing remuneration as specified by internal regulations	640,107.86
thereof management fees	566,214.45
thereof depositary fees	24,628.97
thereof other remuneration as specified by internal regulations	49,264.44
Other expenses	63,422.91
Adjustment of current earnings with the redemption of units	884,875.29
Total expenses	1,588,406.06
Net earnings	1,187,546.98
Capital gains and capital losses realized	2,006,922.71
Profit or loss realized	3,194,469.69
Capital gains and capital losses not realized	685,008.75
Net profit / loss	3,879,478.44

Distribution of profit

	30.04.2024
	EUR
Net earnings of the period	1,187,546.98
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	1,187,546.98
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	1,187,546.98
Balance carried forward into new year	0.00

Change in net assets

	30.04.2024
	EUR
Net assets at the beginning of the period under review	172,062,746.09
Distributions	0.00
Balance from unit movements	-41,321,602.90
Net profit / loss	3,879,478.44
Net assets at the end of the period under review	134,620,621.63

Changes in the number of units outstanding

	30.04.2024
	Number
LGT Sustainable Money Market Fund (EUR) B	
Number of units outstanding at the beginning of the period	116,940.187
Number of units issued	90,787.465
Number of units redeemed	-92,263.273
Number of units outstanding at the end of the period	115,464.379

	30.04.2024
	Number
LGT Sustainable Money Market Fund (EUR) I1	
Number of units outstanding at the beginning of the period	7,773.860
Number of units issued	10,000.000
Number of units redeemed	-6,799.762
Number of units outstanding at the end of the period	10,974.098

	30.04.2024
	Number
LGT Sustainable Money Market Fund (EUR) C	
Number of units outstanding at the beginning of the period	84,626.001
Number of units issued	87,207.947
Number of units redeemed	-131,035.839
Number of units outstanding at the end of the period	40,798.109

30.04.2024
Number

LGT Sustainable Money Market Fund (EUR) IM	
Number of units outstanding at the beginning of the period	692.956
Number of units issued	60.000
Number of units redeemed	-752.956
Number of units outstanding at the end of the period	0.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
EUR							
XS2463975628 4.6020 % ABB Asea	2022 - 24	0	2,800,000	2,800,000	0	0.00	0.00
XS2076154801 0.1000 % Abbot IE	2019 - 24	0	3,000,000	0	3,000,000	2,939,490.00	2.18
XS2076154801 0.1000 % Abbot IE	2019 - 24	0	2,600,000	2,600,000	0	0.00	0.00
XS1883354620 0.8750 % Abbot IE	2018 - 23	4,000,000	0	4,000,000	0	0.00	0.00
XS1520899532 1.3750 % AbbVie	2016 - 24	0	3,100,000	0	3,100,000	3,096,869.00	2.30
XS2125913942 1.5000 % AbbVie	2020 - 23	3,000,000	0	3,000,000	0	0.00	0.00
XS1856791873 0.5000 % ABN AMRO	2018 - 23	1,500,000	0	1,500,000	0	0.00	0.00
XS1824294901 0.2000 % ADB	2018 - 23	4,000,000	0	4,000,000	0	0.00	0.00
FR0013296373 0.1250 % AFD	2017 - 23	0	700,000	700,000	0	0.00	0.00
XS1111084718 1.3750 % AFD	2014 - 24	0	3,100,000	0	3,100,000	3,068,380.00	2.28
XS1292384960 1.3750 % Apple	2015 - 24	0	2,800,000	2,800,000	0	0.00	0.00
XS1411404855 0.7500 % AstraZeneca	2016 - 24	0	3,200,000	200,000	3,000,000	2,997,300.00	2.23
XS1076018131 2.4000 % AT&T	2014 - 24	0	2,800,000	2,800,000	0	0.00	0.00
XS1374344668 2.7500 % AT&T	2015 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS1907118464 4.3120 % AT&T	2018 - 23	1,500,000	0	1,500,000	0	0.00	0.00
XS2595361978 4.3320 % AT&T	2023 - 25	0	2,700,000	0	2,700,000	2,705,886.00	2.01
FR0011694033 2.9500 % Autoroutes	2014 - 24	0	1,500,000	1,500,000	0	0.00	0.00
XS1458405898 0.7500 % Bk of Am	2016 - 23	3,200,000	0	3,200,000	0	0.00	0.00
XS1079726334 2.3750 % Bk of Am	2014 - 24	0	3,300,000	0	3,300,000	3,292,740.00	2.45
XS2447561403 0.5000 % BMW Fin	2022 - 25	0	2,500,000	0	2,500,000	2,435,725.00	1.81
XS1948612905 0.6250 % BMW Fin	2019 - 23	0	800,000	800,000	0	0.00	0.00
XS1015217703 2.6250 % BMW Fin	2014 - 24	0	2,200,000	2,200,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS1105954256 1.1250 % BNG	2014 - 24	0	3,100,000	0	3,100,000	3,072,410.00	2.28
FR0013344181 0.1250 % CADES	2018 - 23	0	1,200,000	1,200,000	0	0.00	0.00
FR0012159812 1.3750 % CADES	2014 - 24	0	3,255,000	0	3,255,000	3,209,397.45	2.38
FR0011521319 2.3750 % CADES	2013 - 24	1,700,000	4,200,000	5,900,000	0	0.00	0.00
XS1991125896 0.3750 % CIBC	2019 - 24	0	2,800,000	0	2,800,000	2,799,720.00	2.08
XS1457608013 0.7500 % Citigroup	2016 - 23	3,700,000	0	3,700,000	0	0.00	0.00
XS1068874970 2.3750 % Citigroup	2014 - 24	0	3,200,000	0	3,200,000	3,193,920.00	2.37
XS1956955980 0.6250 % Coop Rabobk	2019 - 24	0	2,000,000	2,000,000	0	0.00	0.00
XS1825405878 0.1250 % Council Eu	2018 - 23	4,155,000	0	4,155,000	0	0.00	0.00
XS1594302868 0.1250 % Council Eu	2017 - 24	0	581,000	581,000	0	0.00	0.00
FR0013385515 0.7500 % Cred Agri	2018 - 23	3,500,000	0	3,500,000	0	0.00	0.00
XS1550135831 1.0000 % Cred Agri	2017 - 24	0	2,500,000	0	2,500,000	2,472,750.00	1.84
XS2147994995 1.7000 % Danaher	2020 - 24	0	2,800,000	2,800,000	0	0.00	0.00
FR0013325172 1.0000 % DANONE	2018 - 25	0	2,100,000	0	2,100,000	2,049,789.00	1.52
DE000DL19UC0 1.1250 % DBK	2018 - 23	3,500,000	0	3,500,000	0	0.00	0.00
XS1982107903 0.1250 % Diageo Fin	2019 - 23	3,500,000	0	3,500,000	0	0.00	0.00
XS1719154574 0.5000 % Diageo Fin	2017 - 24	0	2,500,000	0	2,500,000	2,488,250.00	1.85
XS1395180802 2.6250 % Digital Euro	2016 - 24	1,500,000	1,200,000	2,700,000	0	0.00	0.00
XS1557096267 0.8750 % Dt Tel	2017 - 24	1,000,000	1,000,000	2,000,000	0	0.00	0.00
XS1529859321 1.0000 % Ecolab	2016 - 24	3,600,000	0	3,600,000	0	0.00	0.00
XS1471646965 1.1250 % EDP Fin	2016 - 24	0	3,100,000	3,100,000	0	0.00	0.00
XS1558083652 1.8750 % EDP Fin	2017 - 23	0	3,000,000	3,000,000	0	0.00	0.00
XS1489409679 0.0000 % EIB	2016 - 23	1,500,000	1,000,000	2,500,000	0	0.00	0.00
XS1515245089 0.0000 % EIB	2016 - 24	0	2,000,000	2,000,000	0	0.00	0.00
XS1578886258 0.8750 % Elisa	2017 - 24	0	3,000,000	3,000,000	0	0.00	0.00
XS2066706818 0.0000 % Enel Fin	2019 - 24	0	3,200,000	0	3,200,000	3,184,192.00	2.37
XS0177089298 5.2500 % Enel Fin	2003 - 23	2,000,000	0	2,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
FR0013463643 0.0000 % EssilorLuxott	2019 - 23	1,500,000	0	1,500,000	0	0.00	0.00
FR0013516051 0.2500 % EssilorLuxott	2020 - 24	2,200,000	0	2,200,000	0	0.00	0.00
FR0012448025 1.5000 % Gecina	2015 - 25	0	2,500,000	0	2,500,000	2,461,600.00	1.83
XS2054626788 0.0000 % GSK Cap	2019 - 23	0	3,500,000	3,500,000	0	0.00	0.00
XS2170609403 0.1250 % GSK Cap	2020 - 23	3,500,000	0	3,500,000	0	0.00	0.00
XS1147605791 1.3750 % GSK Cap	2014 - 24	0	3,400,000	0	3,400,000	3,349,238.00	2.49
XS1291004270 1.7500 % Iberdrola	2015 - 23	3,300,000	0	3,300,000	0	0.00	0.00
XS1116408235 1.8750 % Iberdrola	2014 - 24	0	3,200,000	0	3,200,000	3,172,864.00	2.36
XS1843435253 0.2500 % Illinois TW	2019 - 24	0	3,000,000	0	3,000,000	2,938,500.00	2.18
XS1771838494 1.1250 % ING Group	2018 - 25	0	2,500,000	0	2,500,000	2,447,750.00	1.82
XS1882544205 4.4220 % ING Group	2018 - 23	3,500,000	0	3,500,000	0	0.00	0.00
XS1539114287 1.3750 % Johns Ctr Int	2016 - 25	0	2,600,000	0	2,600,000	2,548,000.00	1.89
XS1174469137 1.5000 % JPM	2015 - 25	0	4,900,000	2,200,000	2,700,000	2,655,450.00	1.97
XS1410417544 1.0000 % Kellanova	2016 - 24	0	2,100,000	0	2,100,000	2,097,480.00	1.56
FR0011832039 2.7500 % Kering	2014 - 24	0	2,800,000	2,800,000	0	0.00	0.00
DE000A289RC9 0.0000 % KFW	2020 - 23	900,000	0	900,000	0	0.00	0.00
DE000A2LQSP7 0.0000 % KFW	2019 - 24	0	1,000,000	1,000,000	0	0.00	0.00
DE000A2BPB50 0.0000 % KFW	2016 - 23	3,600,000	0	3,600,000	0	0.00	0.00
DE000A2DAJ57 0.1250 % KFW	2017 - 24	0	2,000,000	0	2,000,000	1,970,600.00	1.46
FR0014009EIO 0.3750 % L'Oreal	2022 - 24	1,000,000	0	1,000,000	0	0.00	0.00
FR0014009EH2 4.6250 % L'Oreal	2022 - 24	2,000,000	0	2,000,000	0	0.00	0.00
FR0000476087 4.3750 % La Poste	2003 - 23	3,000,000	0	3,000,000	0	0.00	0.00
FR0013482817 0.0000 % LVMH	2020 - 24	3,500,000	0	3,500,000	0	0.00	0.00
XS1234370127 0.9500 % 3M	2015 - 23	1,700,000	0	1,700,000	0	0.00	0.00
XS1323910684 1.9000 % Magna Intl	2015 - 23	3,500,000	0	3,500,000	0	0.00	0.00
XS1180256528 1.7500 % MS	2015 - 25	0	2,500,000	0	2,500,000	2,462,750.00	1.83
XS1379171140 1.7500 % MS	2016 - 24	0	2,900,000	2,900,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS1872032369 0.6250 % NAB	2018 - 23	400,000	0	400,000	0	0.00	0.00
XS2002491517 1.0000 % Natwest	2019 - 24	0	3,000,000	0	3,000,000	2,993,700.00	2.22
XS1837997979 1.1250 % Natwest	2018 - 23	1,500,000	0	1,500,000	0	0.00	0.00
XS1492825051 0.1250 % Novartis	2016 - 23	2,500,000	0	2,500,000	0	0.00	0.00
XS1769040111 0.5000 % Novartis	2018 - 23	1,500,000	0	1,500,000	0	0.00	0.00
XS2348030268 0.0000 % Nov Nord Fin	2021 - 24	0	3,200,000	0	3,200,000	3,188,640.00	2.37
DE000NRW0J63 0.2000 % NRW	2016 - 24	0	2,500,000	2,500,000	0	0.00	0.00
FR0013241536 0.7500 % ORANGE	2017 - 23	2,000,000	0	2,000,000	0	0.00	0.00
FR0013396512 1.1250 % ORANGE	2019 - 24	0	3,200,000	0	3,200,000	3,181,769.70	2.36
XS1900750107 0.6250 % Procter	2018 - 24	0	3,300,000	0	3,300,000	3,249,757.50	2.41
XS1314318301 1.1250 % Procter	2015 - 23	0	3,500,000	3,500,000	0	0.00	0.00
XS2439004339 4.1630 % Prologis	2022 - 24	0	1,000,000	1,000,000	0	0.00	0.00
FR0013143997 0.6250 % Sanofi	2016 - 24	0	3,000,000	3,000,000	0	0.00	0.00
FR0013505104 1.0000 % Sanofi	2020 - 25	0	2,000,000	0	2,000,000	1,951,340.00	1.45
FR0011625433 2.5000 % Sanofi	2013 - 23	1,500,000	800,000	2,300,000	0	0.00	0.00
XS2176715311 0.0000 % SAP	2020 - 23	1,000,000	0	1,000,000	0	0.00	0.00
DE000A2TSTE8 0.7500 % SAP	2018 - 24	0	3,200,000	0	3,200,000	3,142,368.00	2.33
XS1141969912 1.8750 % Sky	2014 - 23	3,500,000	0	3,500,000	0	0.00	0.00
XS1287779208 1.7500 % SSE	2015 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS2087622069 0.2500 % Stryker	2019 - 24	0	2,800,000	0	2,800,000	2,740,080.00	2.04
XS1914485534 1.1250 % Stryker	2018 - 23	3,000,000	0	3,000,000	0	0.00	0.00
XS1907150350 1.1250 % Tele2	2018 - 24	0	2,500,000	0	2,500,000	2,497,600.00	1.86
XS0903136736 2.5000 % Telstra	2013 - 23	1,510,000	800,000	2,310,000	0	0.00	0.00
XS2407913586 0.0000 % Ther Fish Fin	2021 - 23	3,500,000	0	3,500,000	0	0.00	0.00
XS1405775708 0.7500 % Thermo	2016 - 24	0	2,600,000	0	2,600,000	2,569,840.00	1.91
XS1857683335 0.6250 % Toronto Bk	2018 - 23	1,200,000	0	1,200,000	0	0.00	0.00
XS2357120679 3.6580 % Toyota MF	2021 - 23	3,000,000	0	3,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS1403014936 0.5000 % Unilever Fin	2016 - 24	0	3,000,000	3,000,000	0	0.00	0.00
XS1873208950 0.5000 % Unilever Fin	2018 - 25	0	2,600,000	0	2,600,000	2,541,240.00	1.89
XS1140300663 1.5000 % Verbund	2014 - 24	0	3,300,000	300,000	3,000,000	2,962,080.00	2.20
XS1146282634 1.6250 % Verizon	2014 - 24	800,000	2,200,000	3,000,000	0	0.00	0.00
Total Bonds, listed on an official stock exchange						100,129,465.65	74.38

Money market instruments

Money market instruments, listed on an official stock exchange

EUR

DE000BU0E030 0.0000 % BRD TB	2023 - 24	500,000	3,400,000	3,900,000	0	0.00	0.00
DE000BU0E006 0.0000 % BRD TB	2023 - 23	4,950,000	1,350,000	6,300,000	0	0.00	0.00
DE000BU0E055 0.0000 % BRD TB	2023 - 24	0	4,900,000	0	4,900,000	4,893,728.00	3.64
DE0001030880 0.0000 % BRD TB	2022 - 23	5,500,000	600,000	6,100,000	0	0.00	0.00
DE000BU0E014 0.0000 % BRD TB	2023 - 24	2,050,000	5,250,000	7,300,000	0	0.00	0.00
DE000BU0E071 0.0000 % BRD TB	2023 - 24	0	4,500,000	1,400,000	3,100,000	3,076,688.00	2.29
DE0001030872 0.0000 % BRD TB	2022 - 23	2,500,000	800,000	3,300,000	0	0.00	0.00
DE000BU0E105 0.0000 % BRD TB	2023 - 24	0	2,500,000	1,700,000	800,000	786,976.00	0.58
DE000BU0E113 0.0000 % BRD TB	2023 - 24	0	2,700,000	650,000	2,050,000	2,010,148.00	1.49
DE000BU0E022 0.0000 % BRD TB	2023 - 24	2,500,000	1,850,000	4,350,000	0	0.00	0.00
DE0001030906 0.0000 % BRD TB	2022 - 23	7,000,000	1,500,000	8,500,000	0	0.00	0.00
DE000BU0E089 0.0000 % BRD TB	2023 - 24	0	7,700,000	4,800,000	2,900,000	2,867,752.00	2.13
DE0001030856 0.0000 % BRD TB	2022 - 23	900,000	0	900,000	0	0.00	0.00
DE0001030898 0.0000 % BRD TB	2022 - 23	6,700,000	3,900,000	10,600,000	0	0.00	0.00
DE000BU0E063 0.0000 % BRD TB	2023 - 24	0	4,500,000	1,300,000	3,200,000	3,184,418.88	2.37
DE000BU0E097 0.0000 % BRD TB	2023 - 24	0	6,100,000	4,100,000	2,000,000	1,972,620.00	1.47
DE000BU0E121 0.0000 % BRD TB	2024 - 24	0	100,000	0	100,000	97,868.00	0.07
DE000BU0E048 0.0000 % BRD TB	2023 - 24	500,000	3,400,000	3,900,000	0	0.00	0.00
Total Money market instruments, listed on an official stock exchange						18,890,198.88	14.03

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Total Securities						119,019,664.53	88.41
Total Securities						119,019,664.53	88.41
Current account balance						38.79	0.00
Time credit balance						15,700,000.00	11.66
Other assets						625,440.92	0.46
Total assets as of 30.04.2024						135,345,144.24	100.54
Liabilities						-724,522.61	-0.54
Net assets as of 30.04.2024						134,620,621.63	100.00

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) B	136,590,847	152,339,071	186,852,026
Units outstanding at the end of the period (USD) B	82,596	96,455	121,146
Net asset value per unit at the end of the period (USD) B	1,653.72	1,579.37	1,542.37
Net asset value per unit at the beginning of the period (USD) B	1,579.37	1,542.37	1,546.43
Percent change in asset value vs previous year (USD) B	4.71%	2.40%	-0.26%
Net asset value (USD) C	25,373,079	25,946,330	25,310,706
Units outstanding at the end of the period (USD) C	21,837	23,441	23,474
Net asset value per unit at the end of the period (USD) C	1,161.91	1,106.89	1,078.24
Net asset value per unit at the beginning of the period (USD) C	1,106.89	1,078.24	1,079.36
Percent change in asset value vs previous year (USD) C	4.97%	2.66%	-0.10%
Net asset value (USD) IM	n.a.	587,248	157,816
Units outstanding at the end of the period (USD) IM	n.a.	536	148
Net asset value per unit at the end of the period (USD) IM	n.a.	1,096.33	1,065.80
Net asset value per unit at the beginning of the period (USD) IM	1,096.33 ¹	1,065.80	1,066.27
Percent change in asset value vs previous year (USD) IM	n.a. ¹	2.86%	-0.04%

¹ Closing 10.07.2023

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (USD) B	4.46%	0.97%	-0.14%
Percent change in asset value vs previous year (USD) C	4.72%	1.19%	0.03%

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

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	USD
Bank balance	
Current account balance	392,702.47
Time credit balance	18,100,000.00
Money market instruments	17,105,989.73
Transferable securities	
Bonds, convertible bonds, warrant bonds	125,269,038.55
Other assets	1,165,055.96
Total assets	162,032,786.71
Liabilities	-68,860.71
Net assets	161,963,926.00

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	USD
Earnings from cash in banks	1,294,425.06
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	2,853,639.68
Buying into current earnings with the issue of units	1,229,393.59
Total earnings	5,377,458.33
Expenses	30.04.2024
	USD
Ongoing remuneration as specified by internal regulations	845,530.73
thereof management fees	762,131.37
thereof depositary fees	27,803.81
thereof other remuneration as specified by internal regulations	55,595.55
Other expenses	67,028.89
Adjustment of current earnings with the redemption of units	1,395,052.14
Total expenses	2,307,611.76
Net earnings	3,069,846.57
Capital gains and capital losses realized	4,051,379.65
Profit or loss realized	7,121,226.22
Capital gains and capital losses not realized	222,952.10
Net profit / loss	7,344,178.32

Distribution of profit

30.04.2024

USD

Net earnings of the period	3,069,846.57
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	3,069,846.57
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	3,069,846.57
Balance carried forward into new year	0.00

Change in net assets

30.04.2024

USD

Net assets at the beginning of the period under review	178,872,649.02
Distributions	0.00
Balance from unit movements	-24,252,901.34
Net profit / loss	7,344,178.32
Net assets at the end of the period under review	161,963,926.00

Changes in the number of units outstanding

30.04.2024

Number

LGT Sustainable Money Market Fund (USD) B	
Number of units outstanding at the beginning of the period	96,455.416
Number of units issued	49,455.433
Number of units redeemed	-63,314.521
Number of units outstanding at the end of the period	82,596.328

30.04.2024

Number

LGT Sustainable Money Market Fund (USD) C	
Number of units outstanding at the beginning of the period	23,440.647
Number of units issued	39,008.911
Number of units redeemed	-40,612.095
Number of units outstanding at the end of the period	21,837.463

30.04.2024

Number

LGT Sustainable Money Market Fund (USD) IM	
Number of units outstanding at the beginning of the period	535.650
Number of units issued	110.000
Number of units redeemed	-645.650
Number of units outstanding at the end of the period	0.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
EUR							
XS1395180802 2.6250 % Digital Euro	2016 - 24	1,700,000	0	1,700,000	0	0.00	0.00
XS1471646965 1.1250 % EDP Fin	2016 - 24	0	1,000,000	1,000,000	0	0.00	0.00
XS1558083652 1.8750 % EDP Fin	2017 - 23	0	1,000,000	1,000,000	0	0.00	0.00
XS0177089298 5.2500 % Enel Fin	2003 - 23	480,000	0	480,000	0	0.00	0.00
Total						0.00	0.00
USD							
US002824BE94 3.4000 % Abbott Lab	2016 - 23	4,325,000	0	4,325,000	0	0.00	0.00
US00287YBZ16 2.6000 % AbbVie	2020 - 24	0	3,400,000	0	3,400,000	3,345,320.25	2.07
US00287YBC21 3.7500 % AbbVie	2018 - 23	4,800,000	0	4,800,000	0	0.00	0.00
US00287YCV92 3.8500 % AbbVie	2020 - 24	0	400,000	0	400,000	398,860.00	0.25
US00254ENA63 0.3750 % AB Svensk	2020 - 24	0	2,920,000	0	2,920,000	2,883,178.80	1.78
US045167EX76 0.2500 % ADB	2020 - 23	4,424,000	0	4,424,000	0	0.00	0.00
US045167FE86 0.3750 % ADB	2021 - 24	0	3,000,000	0	3,000,000	2,983,610.73	1.84
FR001400BC90 3.1250 % AFD	2022 - 24	0	2,000,000	0	2,000,000	1,991,420.00	1.23
US031162CH16 2.2500 % Amgen	2016 - 23	4,500,000	0	4,500,000	0	0.00	0.00
US031162BV19 3.6250 % Amgen	2014 - 24	0	3,600,000	0	3,600,000	3,594,060.00	2.22
US037833AS94 3.4500 % Apple	2014 - 24	0	3,000,000	0	3,000,000	2,996,250.00	1.85
US00206RMJ85 0.9000 % AT&T	2021 - 24	3,674,000	0	3,674,000	0	0.00	0.00
US05351WAA18 3.1500 % Avangrid	2017 - 24	0	3,000,000	0	3,000,000	2,956,530.00	1.83
US0778FPAC34 0.7500 % Bell	2021 - 24	0	3,100,000	3,100,000	0	0.00	0.00
XS2311299791 0.2500 % Bk England	2021 - 24	0	1,775,000	1,775,000	0	0.00	0.00
US064159VK97 1.6250 % Bk NS	2020 - 23	4,070,000	0	4,070,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US06051GFB05 4.1250 % Bk of Am	2014 - 24	0	2,100,000	2,100,000	0	0.00	0.00
US06051GJY61 5.7452 % Bk of Am	2021 - 24	0	1,500,000	0	1,500,000	1,500,108.36	0.93
USU09513JB69 0.8000 % BMW US	2021 - 24	0	2,100,000	2,100,000	0	0.00	0.00
USU09513GW34 2.2500 % BMW US	2016 - 23	2,700,000	0	2,700,000	0	0.00	0.00
US110122DT20 0.5370 % Bristol-Myers	2020 - 23	4,000,000	0	4,000,000	0	0.00	0.00
XS2416456148 1.1250 % CADES	2021 - 24	0	1,700,000	0	1,700,000	1,658,002.32	1.02
XS1046806821 3.3750 % CADES	2014 - 24	0	3,400,000	3,400,000	0	0.00	0.00
US13607GAP90 3.1000 % CIBC	2019 - 24	0	3,100,000	3,100,000	0	0.00	0.00
US172967HT16 3.7500 % Citigroup	2014 - 24	0	2,500,000	0	2,500,000	2,493,200.00	1.54
US172967HD63 3.8750 % Citigroup	2013 - 23	2,500,000	0	2,500,000	0	0.00	0.00
US20271RAQ39 5.0790 % Comw Aus NY	2023 - 25	0	3,300,000	0	3,300,000	3,286,737.40	2.03
US222213AW05 0.2500 % Council Eu	2020 - 23	613,000	0	613,000	0	0.00	0.00
USF12033TN02 2.5890 % DANONE	2016 - 23	4,500,000	0	4,500,000	0	0.00	0.00
US23291KAG04 2.2000 % DH EU Fin II	2019 - 24	0	3,500,000	0	3,500,000	3,436,272.95	2.12
US25243YAU38 2.6250 % Diageo Cap	2013 - 23	3,000,000	0	3,000,000	0	0.00	0.00
USN27915AK84 2.4850 % Dt Tel	2016 - 23	1,600,000	0	1,600,000	0	0.00	0.00
US29874QEH39 0.2500 % EBRD	2020 - 23	3,700,000	0	3,700,000	0	0.00	0.00
XS1638075488 3.6250 % EDP Fin	2017 - 24	0	3,100,000	0	3,100,000	3,084,051.31	1.90
US298785JF47 0.2500 % EIB	2020 - 23	1,500,000	0	1,500,000	0	0.00	0.00
US298785HV15 2.6250 % EIB	2019 - 24	0	2,000,000	2,000,000	0	0.00	0.00
US298785HR03 2.8750 % EIB	2018 - 23	4,000,000	0	4,000,000	0	0.00	0.00
USN30707AM05 2.6500 % Enel Fin	2019 - 24	0	3,000,000	0	3,000,000	2,967,710.28	1.83
US31620MBQ87 0.6000 % Fidelity	2021 - 24	600,000	0	600,000	0	0.00	0.00
XS1953035844 2.7500 % FMO-NL	2019 - 24	0	3,000,000	3,000,000	0	0.00	0.00
US30254WAP41 2.7500 % FMS Wertmng	2019 - 24	2,000,000	1,000,000	3,000,000	0	0.00	0.00
US375558BW29 0.7500 % Gilead	2020 - 23	1,931,000	0	1,931,000	0	0.00	0.00
US375558BL63 2.5000 % Gilead	2016 - 23	3,000,000	0	3,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US375558AZ68 3.5000 % Gilead	2014 - 25	0	3,000,000	0	3,000,000	2,952,450.00	1.82
US375558AW38 3.7000 % Gilead	2014 - 24	0	3,000,000	3,000,000	0	0.00	0.00
US377373AL97 0.5340 % GSK Cap	2020 - 23	4,949,000	0	4,949,000	0	0.00	0.00
US377373AG03 3.0000 % GSK Cap	2019 - 24	0	1,800,000	0	1,800,000	1,795,848.88	1.11
US418056AX57 3.0000 % Hasbro	2019 - 24	0	3,000,000	1,000,000	2,000,000	1,968,844.92	1.22
US404280BA69 3.6000 % HSBC Hldg	2016 - 23	3,400,000	0	3,400,000	0	0.00	0.00
US444859BP69 0.6500 % Humana	2021 - 23	4,000,000	0	4,000,000	0	0.00	0.00
US444859BD30 3.8500 % Humana	2014 - 24	0	3,600,000	400,000	3,200,000	3,171,473.15	1.96
US4581X0DZ81 0.5000 % IADB	2021 - 24	0	3,500,000	0	3,500,000	3,432,800.00	2.12
US4581X0DM78 0.5000 % IADB	2020 - 23	6,000,000	0	6,000,000	0	0.00	0.00
US4581X0DF28 2.6250 % IADB	2019 - 24	0	5,000,000	5,000,000	0	0.00	0.00
US459058JM61 0.2500 % IBRD	2020 - 23	5,000,000	0	5,000,000	0	0.00	0.00
US459056HV23 1.5000 % IBRD	2019 - 24	0	2,800,000	0	2,800,000	2,764,524.00	1.71
US459058DX80 2.5000 % IBRD	2014 - 24	0	6,700,000	4,700,000	2,000,000	1,967,000.00	1.21
US459058GQ03 2.5000 % IBRD	2019 - 24	0	2,500,000	2,500,000	0	0.00	0.00
XS2059665443 1.7500 % Int-Amer Inv	2019 - 24	0	2,400,000	0	2,400,000	2,360,880.00	1.46
US478375AG31 3.6250 % Johns Ctr Int	2016 - 24	0	1,500,000	0	1,500,000	1,491,585.00	0.92
US46625HKC33 3.1250 % JPM	2015 - 25	0	3,200,000	0	3,200,000	3,140,960.00	1.94
US500769JH85 0.2500 % KFW	2020 - 23	2,900,000	0	2,900,000	0	0.00	0.00
US500769JM70 0.2500 % KFW	2021 - 24	0	1,700,000	1,700,000	0	0.00	0.00
XS2448404009 1.6250 % KFW	2022 - 24	0	2,000,000	0	2,000,000	1,998,400.00	1.23
US539439AS89 4.0500 % Lloyds Bk	2018 - 23	3,500,000	0	3,500,000	0	0.00	0.00
US58933YAU91 2.9000 % Merck & Co	2019 - 24	0	1,300,000	1,300,000	0	0.00	0.00
US594918AT18 2.3750 % Microsoft	2013 - 23	3,000,000	0	3,000,000	0	0.00	0.00
US594918BB90 2.7000 % Microsoft	2015 - 25	0	2,900,000	2,800,000	100,000	98,142.00	0.06
US594918BX11 2.8750 % Microsoft	2017 - 24	4,000,000	0	4,000,000	0	0.00	0.00
USN6000LAF24 2.2500 % Mondelez	2019 - 24	0	3,200,000	0	3,200,000	3,155,442.27	1.95

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US61761JVL06 3.7000 % MS	2014 - 24	0	3,740,000	0	3,740,000	3,709,182.40	2.29
US6174468T98 5.7951 % MS	2020 - 23	0	2,000,000	2,000,000	0	0.00	0.00
US6174468W28 5.8004 % MS	2021 - 24	0	200,000	200,000	0	0.00	0.00
USG6382GVA77 0.8000 % Natwest	2021 - 24	0	3,800,000	0	3,800,000	3,745,318.00	2.31
USU74078CE15 0.3750 % Nestle	2020 - 24	0	1,300,000	1,300,000	0	0.00	0.00
USU74078CJ02 0.6060 % Nestle	2021 - 24	0	3,900,000	0	3,900,000	3,830,603.56	2.37
USU74078BX05 3.3500 % Nestle	2018 - 23	4,000,000	0	4,000,000	0	0.00	0.00
US66989HAP38 1.7500 % Novartis	2020 - 25	0	1,200,000	0	1,200,000	1,165,728.00	0.72
US66989HAG39 3.4000 % Novartis	2014 - 24	0	3,500,000	0	3,500,000	3,497,655.00	2.16
US676167CD90 0.5000 % OEKB	2021 - 24	0	2,700,000	0	2,700,000	2,650,263.60	1.64
US713448FB91 0.4000 % PepsiCo	2020 - 23	3,000,000	0	3,000,000	0	0.00	0.00
US713448EY04 0.7500 % PepsiCo	2020 - 23	5,000,000	0	5,000,000	0	0.00	0.00
US717081DH33 3.0000 % Pfizer	2013 - 23	4,000,000	0	4,000,000	0	0.00	0.00
US717081DM28 3.4000 % Pfizer	2014 - 24	0	3,000,000	0	3,000,000	2,997,360.00	1.85
US21688AAQ58 0.3750 % Rabobank	2021 - 24	0	3,500,000	3,500,000	0	0.00	0.00
US21688AAU60 3.8750 % Rabobank	2022 - 24	0	500,000	0	500,000	497,440.00	0.31
US21688AAV44 5.0000 % Rabobank	2023 - 25	0	3,000,000	0	3,000,000	2,987,310.00	1.84
US78013XZU52 2.5500 % RBC	2019 - 24	0	3,400,000	0	3,400,000	3,378,954.00	2.09
US78013XW204 3.7000 % RBC	2018 - 23	3,500,000	0	3,500,000	0	0.00	0.00
USU75000BU99 1.8820 % Roche	2022 - 24	0	2,500,000	2,500,000	0	0.00	0.00
US824348AV80 3.1250 % Sherwin-Will	2017 - 24	0	3,100,000	0	3,100,000	3,093,676.00	1.91
FR0013515517 0.5000 % Soc.Fin	2020 - 23	4,000,000	0	4,000,000	0	0.00	0.00
US863667AF81 3.3750 % Stryker	2014 - 24	0	3,300,000	0	3,300,000	3,297,063.00	2.04
US874060AT36 4.4000 % Takeda	2019 - 23	1,720,000	1,000,000	2,720,000	0	0.00	0.00
US883556CP55 0.7970 % Thermo	2021 - 23	0	3,000,000	3,000,000	0	0.00	0.00
US883556CS94 1.2150 % Thermo	2021 - 24	0	3,100,000	0	3,100,000	3,038,899.00	1.88
US87264ABB08 3.5000 % T-Mobile US	2021 - 25	0	3,000,000	0	3,000,000	2,943,986.22	1.82

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US89236THF57 0.5000 % Toyota MCC	2020 - 23	3,000,000	0	3,000,000	0	0.00	0.00
US456873AB47 3.5500 % Trane Tech	2014 - 24	0	3,100,000	0	3,100,000	3,068,597.00	1.89
USH7220NAK66 5.7212 % UBS	2021 - 24	0	2,500,000	2,500,000	0	0.00	0.00
US902613AX64 3.7500 % UBS Grp	2015 - 25	0	3,000,000	0	3,000,000	2,944,719.06	1.82
US904764AX59 2.6000 % Unilever	2017 - 24	0	2,200,000	0	2,200,000	2,198,460.00	1.36
US91324PEM05 5.0000 % Unitedhlth	2022 - 24	0	3,300,000	300,000	3,000,000	2,993,919.09	1.85
US92343VCR33 3.5000 % Verizon	2014 - 24	0	3,400,000	0	3,400,000	3,356,242.00	2.07
Total						125,269,038.55	77.35
Total Bonds, listed on an official stock exchange						125,269,038.55	77.35

Money market instruments

Money market instruments, listed on an official stock exchange

USD

US912796ZR38 0.0000 % USA TB	2022 - 23	3,000,000	0	3,000,000	0	0.00	0.00
US912796Y379 0.0000 % USA TB	2023 - 23	2,800,000	0	2,800,000	0	0.00	0.00
US912797FJ15 0.0000 % USA TB	2023 - 23	0	2,800,000	2,800,000	0	0.00	0.00
US912797KL06 0.0000 % USA TB	2024 - 24	0	3,000,000	0	3,000,000	2,938,606.26	1.81
US912796ZS11 0.0000 % USA TB	2023 - 23	1,900,000	0	1,900,000	0	0.00	0.00
US912797FC61 0.0000 % USA TB	2023 - 23	0	2,000,000	2,000,000	0	0.00	0.00
US912796YJ21 0.0000 % USA TB	2022 - 23	2,500,000	0	2,500,000	0	0.00	0.00
US912797JZ11 0.0000 % USA TB	2024 - 24	0	1,000,000	0	1,000,000	994,996.81	0.61
US912796ZN24 0.0000 % USA TB	2022 - 23	0	2,000,000	2,000,000	0	0.00	0.00
US912796ZD42 0.0000 % USA TB	2022 - 23	2,200,000	0	2,200,000	0	0.00	0.00
US912797HT78 0.0000 % USA TB	2023 - 24	0	2,100,000	0	2,100,000	2,088,870.00	1.29
US912796Z285 0.0000 % USA TB	2023 - 24	0	650,000	650,000	0	0.00	0.00
US912796YH64 0.0000 % USA TB	2022 - 23	3,000,000	0	3,000,000	0	0.00	0.00
US912797GB79 0.0000 % USA TB	2023 - 24	0	2,200,000	200,000	2,000,000	1,979,124.02	1.22

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US912797GZ48 0.0000 % USA TB	2023 - 24	0	2,000,000	2,000,000	0	0.00	0.00
US912796ZQ54 0.0000 % USA TB	2022 - 23	950,000	0	950,000	0	0.00	0.00
US912796Y296 0.0000 % USA TB	2023 - 23	1,300,000	0	1,300,000	0	0.00	0.00
US912796CQ02 0.0000 % USA TB	2023 - 23	0	2,000,000	2,000,000	0	0.00	0.00
US912797LL96 0.0000 % USA TB	2023 - 24	0	2,000,000	2,000,000	0	0.00	0.00
US912796ZY88 0.0000 % USA TB	2023 - 24	0	3,650,000	3,650,000	0	0.00	0.00
US912796XQ72 0.0000 % USA TB	2022 - 23	1,400,000	0	1,400,000	0	0.00	0.00
US912797JH13 0.0000 % USA TB	2023 - 24	0	1,500,000	1,500,000	0	0.00	0.00
US912796ZZ53 0.0000 % USA TB	2023 - 23	1,000,000	0	1,000,000	0	0.00	0.00
US912797GD36 0.0000 % USA TB	2023 - 24	0	3,300,000	3,300,000	0	0.00	0.00
US912797FX09 0.0000 % USA TB	2023 - 23	0	3,300,000	3,300,000	0	0.00	0.00
US912796CX52 0.0000 % USA TB	2023 - 24	0	2,000,000	2,000,000	0	0.00	0.00
US912797GM35 0.0000 % USA TB	2023 - 24	0	3,000,000	3,000,000	0	0.00	0.00
US912797JJ78 0.0000 % USA TB	2023 - 24	0	1,000,000	1,000,000	0	0.00	0.00
US912796YT03 0.0000 % USA TB	2022 - 23	4,200,000	0	4,200,000	0	0.00	0.00
US912797KP10 0.0000 % USA TB	2024 - 24	0	2,000,000	0	2,000,000	1,977,780.56	1.22
US912796XY07 0.0000 % USA TB	2022 - 23	800,000	0	800,000	0	0.00	0.00
US912797KT32 0.0000 % USA TB	2024 - 24	0	400,000	0	400,000	390,644.50	0.24
US912797GQ49 0.0000 % USA TB	2023 - 24	0	1,800,000	1,800,000	0	0.00	0.00
US912796Z368 0.0000 % USA TB	2023 - 23	3,200,000	0	3,200,000	0	0.00	0.00
US912797GX99 0.0000 % USA TB	2023 - 24	0	1,500,000	1,500,000	0	0.00	0.00
US912797GE19 0.0000 % USA TB	2023 - 24	0	3,000,000	3,000,000	0	0.00	0.00
US912797FB88 0.0000 % USA TB	2023 - 23	0	2,000,000	2,000,000	0	0.00	0.00
US912797GL51 0.0000 % USA TB	2023 - 24	0	2,000,000	0	2,000,000	1,962,958.34	1.21
US912797GY72 0.0000 % USA TB	2023 - 24	0	2,000,000	2,000,000	0	0.00	0.00
US912796CS67 0.0000 % USA TB	2023 - 23	400,000	0	400,000	0	0.00	0.00
US912796Z517 0.0000 % USA TB	2023 - 23	0	1,600,000	1,600,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US912797FH58 0.0000 % USA TB	2023 - 24	0	2,000,000	1,000,000	1,000,000	997,790.63	0.62
US912797FS14 0.0000 % USA TB	2023 - 24	0	4,100,000	3,000,000	1,100,000	1,093,016.68	0.67
US912797KE62 0.0000 % USA TB	2024 - 24	0	2,700,000	1,500,000	1,200,000	1,192,766.92	0.74
US912797KF38 0.0000 % USA TB	2024 - 24	0	4,800,000	3,300,000	1,500,000	1,489,435.01	0.92
US912796CR84 0.0000 % USA TB	2023 - 23	2,700,000	0	2,700,000	0	0.00	0.00
Total Money market instruments, listed on an official stock exchange						17,105,989.73	10.56
Total Securities						142,375,028.28	87.91
Total Securities						142,375,028.28	87.91
Current account balance						392,702.47	0.24
Time credit balance						18,100,000.00	11.18
Other assets						1,165,055.96	0.72
Total assets as of 30.04.2024						162,032,786.71	100.04
Liabilities						-68,860.71	-0.04
Net assets as of 30.04.2024						161,963,926.00	100.00

Derivative financial instruments

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
29.09.2023	USD	EUR	7,383.70	6,840.00
29.09.2023	USD	EUR	1,097,078.49	1,006,350.00
29.09.2023	USD	EUR	554,039.77	498,360.00
29.09.2023	USD	EUR	13,373.25	12,400.00
12.02.2024	USD	EUR	27,338.70	24,944.00
12.02.2024	USD	EUR	1,080,893.73	986,306.00
15.04.2024	USD	EUR	65,891.82	60,000.00
15.04.2024	USD	EUR	1,852,745.16	1,662,369.00

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

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

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

4 Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (EUR) A	15,159,040	18,212,772	19,787,118
Units outstanding at the end of the period (EUR) A	16,071	18,057	18,325
Net asset value per unit at the end of the period (EUR) A	943.26	1,008.63	1,079.80
Net asset value per unit at the beginning of the period (EUR) A	1,008.63	1,079.80	1,055.79
Percent change in asset value vs previous year (EUR) A ¹	-0.98%	-3.10%	2.27%
Net asset value (CHF) A	3,254,195	4,918,659	5,207,727
Units outstanding at the end of the period (CHF) A	4,060	5,662	5,546
Net asset value per unit at the end of the period (CHF) A	801.49	868.76	939.05
Net asset value per unit at the beginning of the period (CHF) A	868.76	939.05	922.57
Percent change in asset value vs previous year (CHF) A ¹	-3.43%	-4.23%	1.79%
Net asset value (GBP) A	n.a.	63,722	67,777
Units outstanding at the end of the period (GBP) A	n.a.	65	65
Net asset value per unit at the end of the period (GBP) A	n.a.	980.34	1,042.73
Net asset value per unit at the beginning of the period (GBP) A	980.34 ⁴	1,042.73	1,019.65
Percent change in asset value vs previous year (GBP) A ¹	n.a. ⁴	-1.77%	2.82%
Net asset value (USD) A	7,222,073	7,580,292	14,687,551
Units outstanding at the end of the period (USD) A	7,785	7,574	13,915
Net asset value per unit at the end of the period (USD) A	927.71	1,000.86	1,055.53
Net asset value per unit at the beginning of the period (USD) A	1,000.86	1,055.53	1,032.32
Percent change in asset value vs previous year (USD) A ¹	0.68%	-0.84%	2.90%
Net asset value (EUR) B	38,552,505	57,111,093	71,015,943
Units outstanding at the end of the period (EUR) B	33,619	49,315	59,418
Net asset value per unit at the end of the period (EUR) B	1,146.75	1,158.09	1,195.20
Net asset value per unit at the beginning of the period (EUR) B	1,158.09	1,195.20	1,168.61
Percent change in asset value vs previous year (EUR) B	-0.98%	-3.10%	2.28%
Net asset value (CHF) B	30,813,760	47,327,983	71,081,387
Units outstanding at the end of the period (CHF) B	35,137	52,112	74,941
Net asset value per unit at the end of the period (CHF) B	876.96	908.20	948.49
Net asset value per unit at the beginning of the period (CHF) B	908.20	948.49	931.94
Percent change in asset value vs previous year (CHF) B	-3.44%	-4.25%	1.78%
Net asset value (GBP) B	n.a.	268,935	273,785
Units outstanding at the end of the period (GBP) B	n.a.	261	261
Net asset value per unit at the end of the period (GBP) B	n.a.	1,030.40	1,048.99
Net asset value per unit at the beginning of the period (GBP) B	1,030.40 ⁴	1,048.99	1,020.01
Percent change in asset value vs previous year (GBP) B	n.a. ⁴	-1.77%	2.84%

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) B	11,546,488	15,841,015	21,299,593
Units outstanding at the end of the period (USD) B	10,312	14,236	18,983
Net asset value per unit at the end of the period (USD) B	1,119.70	1,112.71	1,122.05
Net asset value per unit at the beginning of the period (USD) B	1,112.71	1,122.05	1,090.41
Percent change in asset value vs previous year (USD) B	0.63%	-0.83%	2.90%
Net asset value (EUR) I1	114,382,149	120,550,719	163,546,497
Units outstanding at the end of the period (EUR) I1	88,952	93,307	123,283
Net asset value per unit at the end of the period (EUR) I1	1,285.89	1,291.98	1,326.60
Net asset value per unit at the beginning of the period (EUR) I1	1,291.98	1,326.60	1,290.49
Percent change in asset value vs previous year (EUR) I1	-0.47%	-2.61%	2.80%
Net asset value (CHF) I1	51,804,761	59,375,185	173,128,042
Units outstanding at the end of the period (CHF) I1	55,180	61,398	172,340
Net asset value per unit at the end of the period (CHF) I1	938.83	967.05	1,004.57
Net asset value per unit at the beginning of the period (CHF) I1	967.05	1,004.57	982.17
Percent change in asset value vs previous year (CHF) I1	-2.92%	-3.73%	2.28%
Net asset value (USD) I1	1,976,094	3,611,928	4,100,865
Units outstanding at the end of the period (USD) I1	1,650	3,050	3,452
Net asset value per unit at the end of the period (USD) I1	1,197.63	1,184.24	1,187.81
Net asset value per unit at the beginning of the period (USD) I1	1,184.24	1,187.81	1,148.29
Percent change in asset value vs previous year (USD) I1	1.13%	-0.30%	3.44%
Net asset value (EUR) C	72,846,414	142,952,023	141,426,005
Units outstanding at the end of the period (EUR) C	72,256	141,124	135,975
Net asset value per unit at the end of the period (EUR) C	1,008.17	1,012.95	1,040.09
Net asset value per unit at the beginning of the period (EUR) C	1,012.95	1,040.09	1,011.78
Percent change in asset value vs previous year (EUR) C	-0.47%	-2.61%	2.80%
Net asset value (CHF) C	74,699,031	82,052,650	67,326,023
Units outstanding at the end of the period (CHF) C	80,324	85,644	67,629
Net asset value per unit at the end of the period (CHF) C	929.97	958.06	995.51
Net asset value per unit at the beginning of the period (CHF) C	958.06	995.51	973.30
Percent change in asset value vs previous year (CHF) C	-2.93%	-3.76%	2.28%
Net asset value (USD) C	64,568,221	112,411,134	93,307,815
Units outstanding at the end of the period (USD) C	54,852	96,561	79,881
Net asset value per unit at the end of the period (USD) C	1,177.14	1,164.14	1,168.09
Net asset value per unit at the beginning of the period (USD) C	1,164.14	1,168.09	1,129.29
Percent change in asset value vs previous year (USD) C	1.12%	-0.34%	3.44%
Net asset value (EUR) CA	3,080,799	11,139,213	n.a.
Units outstanding at the end of the period (EUR) CA	3,178	11,055	n.a.
Net asset value per unit at the end of the period (EUR) CA	969.32	1,007.65	n.a.
Net asset value per unit at the beginning of the period (EUR) CA	1,007.65	1,000.00 ³	n.a.
Percent change in asset value vs previous year (EUR) CA ¹	-0.47%	0.76% ³	n.a.

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) CA	786,276	1,260,904	n.a.
Units outstanding at the end of the period (USD) CA	798	1,233	n.a.
Net asset value per unit at the end of the period (USD) CA	985.31	1,022.63	n.a.
Net asset value per unit at the beginning of the period (USD) CA	1,022.63	1,000.00 ³	n.a.
Percent change in asset value vs previous year (USD) CA ¹	1.18%	2.26% ³	n.a.
Net asset value (EUR) IM	14,831,761	31,912,087	28,579,420
Units outstanding at the end of the period (EUR) IM	13,363	28,754	25,200
Net asset value per unit at the end of the period (EUR) IM	1,109.93	1,109.84	1,134.12
Net asset value per unit at the beginning of the period (EUR) IM	1,109.84	1,134.12	1,097.97
Percent change in asset value vs previous year (EUR) IM	0.01%	-2.14%	3.29%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	-0.98%	-4.05%	-1.87%
Cumulative performance of benchmark in percent ²	-0.01%	-4.09%	-0.90%

¹ Distribution in performance included

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

³ Since launching 22.09.2022

⁴ Closing 10.07.2023

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (EUR) A ¹	1.93%	-5.52%	2.85%
Percent change in asset value vs previous year (CHF) A ¹	-0.36%	-6.15%	2.39%
Percent change in asset value vs previous year (USD) A ¹	3.96%	-3.88%	3.50%
Percent change in asset value vs previous year (EUR) B	1.93%	-5.52%	2.85%
Percent change in asset value vs previous year (CHF) B	-0.38%	-6.17%	2.38%
Percent change in asset value vs previous year (USD) B	3.86%	-3.86%	3.51%
Percent change in asset value vs previous year (EUR) I1	2.45%	-5.03%	3.40%
Percent change in asset value vs previous year (CHF) I1	0.16%	-5.69%	2.94%
Percent change in asset value vs previous year (USD) I1	4.41%	-3.35%	4.08%
Percent change in asset value vs previous year (EUR) C	2.45%	-5.03%	3.36%
Percent change in asset value vs previous year (CHF) C	0.15%	-5.71%	2.89%
Percent change in asset value vs previous year (USD) C	4.41%	-3.41%	4.04%
Percent change in asset value vs previous year (EUR) CA ¹	2.45%	-1.08% ³	n.a.
Percent change in asset value vs previous year (USD) CA ¹	4.47%	-0.38% ³	n.a.
Percent change in asset value vs previous year (EUR) IM	2.94%	-4.58%	3.89%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	1.93%	-3.69%	-0.95%
Cumulative performance of benchmark in percent ²	3.24%	-3.68%	0.83%

¹ Distribution in performance included

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

³ Since launching 22.09.2022

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	EUR
Bank balance	
Current account balance	10,078,988.19
Transferable securities	
Bonds, convertible bonds, warrant bonds	501,387,015.14
Derivative financial instruments	-7,898,507.61
Other assets	845,059.70
Total assets	504,412,555.42
Liabilities	-1,277,077.69
Net assets	503,135,477.73

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	EUR
Earnings from cash in banks	241,455.56
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	4,389,429.37
Other earnings	8,298.05
Buying into current earnings with the issue of units	82,956.78
Total earnings	4,722,139.76

	30.04.2024
Expenses	EUR
Ongoing remuneration as specified by internal regulations	3,885,327.42
thereof management fees	3,257,708.67
thereof depositary fees	160,124.18
thereof other remuneration as specified by internal regulations	467,494.57
Hedge costs	120,482.74
Other expenses	139,590.41
Adjustment of current earnings with the redemption of units	236,781.88
Total expenses	4,382,182.45

Net earnings	339,957.31
Capital gains and capital losses realized	-11,475,839.34
Profit or loss realized	-11,135,882.03
Capital gains and capital losses not realized	8,196,588.48
Net profit / loss	-2,939,293.55

Distribution of profit

	30.04.2024
	EUR
Net earnings of the period	339,957.31
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	8,335.49
Net earnings available for distribution	348,292.80
Net earnings provided for distribution to investors	13,116.31
Net earnings retained for reinvestment	333,323.07
Balance carried forward into new year (Net earnings)	1,853.42
Realized capital gains of the period	-11,475,839.34
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	1,884,816.68
Realized capital gains available for distribution	-9,591,022.66
Realized capital gains provided for distribution to investors	413,051.63
Realized capital retained for reinvestment	-11,425,182.34
Balance carried forward into new year (Realized capital gains)	1,421,108.05

Change in net assets

	30.04.2024
	EUR
Net assets at the beginning of the period under review	706,878,012.83
Distributions	-2,161,380.33
Balance from unit movements	-198,641,861.22
Net profit / loss	-2,939,293.55
Net assets at the end of the period under review	503,135,477.73

Changes in the number of units outstanding

	30.04.2024
	Number
LGT Sustainable Bond Fund Global Inflation Linked (EUR) A	
Number of units outstanding at the beginning of the period	18,056.924
Number of units issued	393.000
Number of units redeemed	-2,379.055
Number of units outstanding at the end of the period	16,070.869
LGT Sustainable Bond Fund Global Inflation Linked (CHF) A	
Number of units outstanding at the beginning of the period	5,661.713
Number of units issued	35.000
Number of units redeemed	-1,636.545
Number of units outstanding at the end of the period	4,060.168

30.04.2024
Number

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

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (USD) A	
Number of units outstanding at the beginning of the period	7,573.810
Number of units issued	764.000
Number of units redeemed	-552.972
Number of units outstanding at the end of the period	7,784.838

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (EUR) B	
Number of units outstanding at the beginning of the period	49,315.018
Number of units issued	439.000
Number of units redeemed	-16,135.128
Number of units outstanding at the end of the period	33,618.890

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (CHF) B	
Number of units outstanding at the beginning of the period	52,111.612
Number of units issued	257.182
Number of units redeemed	-17,231.903
Number of units outstanding at the end of the period	35,136.891

30.04.2024
Number

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

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (USD) B	
Number of units outstanding at the beginning of the period	14,236.418
Number of units issued	199.722
Number of units redeemed	-4,124.037
Number of units outstanding at the end of the period	10,312.103

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (EUR) I1	
Number of units outstanding at the beginning of the period	93,306.774
Number of units issued	9,768.000
Number of units redeemed	-14,122.995
Number of units outstanding at the end of the period	88,951.779

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (CHF) I1	
Number of units outstanding at the beginning of the period	61,398.000
Number of units issued	5,544.000
Number of units redeemed	-11,762.000
Number of units outstanding at the end of the period	55,180.000

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (USD) I1	
Number of units outstanding at the beginning of the period	3,050.001
Number of units issued	150.000
Number of units redeemed	-1,550.001
Number of units outstanding at the end of the period	1,650.000

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (EUR) C	
Number of units outstanding at the beginning of the period	141,124.405
Number of units issued	18,917.075
Number of units redeemed	-87,785.658
Number of units outstanding at the end of the period	72,255.822

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (CHF) C	
Number of units outstanding at the beginning of the period	85,644.184
Number of units issued	40,263.513
Number of units redeemed	-45,583.322
Number of units outstanding at the end of the period	80,324.375

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (USD) C	
Number of units outstanding at the beginning of the period	96,561.460
Number of units issued	10,577.625
Number of units redeemed	-52,287.301
Number of units outstanding at the end of the period	54,851.784

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (EUR) CA	
Number of units outstanding at the beginning of the period	11,054.663
Number of units issued	553.403
Number of units redeemed	-8,429.766
Number of units outstanding at the end of the period	3,178.300

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (USD) CA	
Number of units outstanding at the beginning of the period	1,233.000
Number of units issued	100.000
Number of units redeemed	-535.000
Number of units outstanding at the end of the period	798.000

30.04.2024
Number

LGT Sustainable Bond Fund Global Inflation Linked (EUR) IM	
Number of units outstanding at the beginning of the period	28,753.793
Number of units issued	366.000
Number of units redeemed	-15,757.000
Number of units outstanding at the end of the period	13,362.793

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
CAD							
CA135087WW25 4.0000 % Canada	1999 - 31	5,000,000	0	0	5,000,000	6,757,473.32	1.34
Total						6,757,473.32	1.34
DKK							
DK0009923724 0.1000 % Denmark	2017 - 30	50,000,000	0	0	50,000,000	7,551,827.97	1.50
DK0009924458 0.1000 % Denmark	2021 - 34	50,000,000	0	10,000,000	40,000,000	5,627,906.66	1.12
Total						13,179,734.63	2.62
EUR							
DE0001030567 0.1000 % BRD	2015 - 26	18,000,000	0	5,000,000	13,000,000	15,891,779.09	3.16
XS2558976754 0.1000 % EBRD	2022 - 29	10,000,000	0	0	10,000,000	9,989,738.30	1.99
XS2558975863 0.1000 % EBRD	2022 - 27	25,000,000	0	0	25,000,000	25,364,773.25	5.04
FR0013519253 0.1000 % France	2020 - 26	16,000,000	0	16,000,000	0	0.00	0.00
FR001400AQH0 0.1000 % France	2021 - 38	45,000,000	0	25,000,000	20,000,000	20,963,336.43	4.17
FR0011008705 1.8500 % France	2010 - 27	17,000,000	0	17,000,000	0	0.00	0.00
IT0005482994 0.1000 % Italy	2021 - 33	4,000,000	2,000,000	3,000,000	3,000,000	2,994,485.85	0.60
IT0005387052 0.4000 % Italy	2019 - 30	0	13,000,000	0	13,000,000	14,613,817.81	2.90
IT0005415416 0.6500 % Italy	2020 - 26	0	8,500,000	0	8,500,000	9,878,035.22	1.96
IT0005138828 1.2500 % Italy	2015 - 32	0	7,000,000	0	7,000,000	8,469,551.32	1.68
IT0003745541 2.3500 % Italy	2004 - 35	2,000,000	0	2,000,000	0	0.00	0.00
IT0005004426 2.3500 % Italy	2014 - 24	12,000,000	0	12,000,000	0	0.00	0.00
ES00000128S2 0.6500 % Spain	2016 - 27	11,000,000	0	11,000,000	0	0.00	0.00
ES00000127C8 1.0000 % Spain	2014 - 30	0	5,000,000	0	5,000,000	6,220,805.33	1.24
ES00000126A4 1.8000 % Spain	2013 - 24	20,000,000	0	20,000,000	0	0.00	0.00
Total						114,386,322.60	22.73

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
GBP							
GB00BZ1NTB69 0.1250 % UK	2018 - 28	4,000,000	0	0	4,000,000	6,360,642.21	1.26
GB00B3Y1JG82 0.1250 % UK	2011 - 29	5,000,000	0	0	5,000,000	9,284,744.57	1.85
GB00BYY5F144 0.1250 % UK	2015 - 26	16,000,000	0	6,000,000	10,000,000	17,198,197.42	3.42
GB00B855FQ54 0.1250 % UK	2012 - 24	0	5,000,000	5,000,000	0	0.00	0.00
GB00BNNGP551 0.1250 % UK	2021 - 31	0	15,000,000	10,000,000	5,000,000	7,486,844.83	1.49
GB00BM8Z2S21 0.8750 % UK	2021 - 33	0	20,000,000	20,000,000	0	0.00	0.00
GB00B3D4VD98 1.2500 % UK	2008 - 32	4,000,000	10,000,000	12,000,000	2,000,000	4,381,971.60	0.87
GB00B128DH60 1.2500 % UK	2006 - 27	3,000,000	0	0	3,000,000	7,147,288.08	1.42
GB0008983024 2.5000 % UK	1986 - 24	4,500,000	1,500,000	6,000,000	0	0.00	0.00
Total						51,859,688.71	10.31
SEK							
SE0007045745 0.0000 % Sweden	2014 - 32	0	30,000,000	0	30,000,000	3,207,086.20	0.64
SE0009548704 0.1250 % Sweden	2016 - 27	50,000,000	0	25,000,000	25,000,000	2,657,226.69	0.53
SE0013748258 0.1250 % Sweden	2019 - 30	50,000,000	0	25,000,000	25,000,000	2,489,559.56	0.49
Total						8,353,872.45	1.66
USD							
US91282CDX65 0.1250 % USA	2022 - 32	25,000,000	0	10,000,000	15,000,000	13,344,546.92	2.65
US91282CCM10 0.1250 % USA	2021 - 31	20,000,000	0	20,000,000	0	0.00	0.00
US91282CBF77 0.1250 % USA	2021 - 31	10,000,000	0	0	10,000,000	9,684,293.66	1.92
US912828Z377 0.1250 % USA	2020 - 30	27,000,000	0	17,000,000	10,000,000	10,002,918.98	1.99
US91282CEJ62 0.1250 % USA	2022 - 27	10,000,000	3,000,000	0	13,000,000	12,473,756.87	2.48
US912828ZZ63 0.1250 % USA	2020 - 30	18,000,000	0	8,000,000	10,000,000	9,995,578.05	1.99
US91282CCA71 0.1250 % USA	2021 - 26	15,000,000	14,000,000	1,500,000	27,500,000	29,010,365.56	5.77
US91282CAQ42 0.1250 % USA	2020 - 25	0	12,000,000	0	12,000,000	12,995,498.81	2.58
US912828WU04 0.1250 % USA	2014 - 24	8,000,000	7,000,000	15,000,000	0	0.00	0.00
US912828H458 0.2500 % USA	2015 - 25	25,000,000	0	25,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US9128287D64 0.2500 % USA	2019 - 29	18,000,000	0	3,000,000	15,000,000	15,413,502.64	3.06
US912828XL95 0.3750 % USA	2015 - 25	7,000,000	2,000,000	0	9,000,000	10,755,057.12	2.14
US912828V491 0.3750 % USA	2017 - 27	18,000,000	1,000,000	1,800,000	17,200,000	19,535,893.02	3.88
US9128282L36 0.3750 % USA	2017 - 27	20,000,000	0	2,000,000	18,000,000	20,096,980.74	3.99
US9128286N55 0.5000 % USA	2019 - 24	0	8,000,000	8,000,000	0	0.00	0.00
US9128283R96 0.5000 % USA	2018 - 28	16,500,000	0	1,500,000	15,000,000	16,477,582.87	3.27
US91282CEZ05 0.6250 % USA	2022 - 32	20,000,000	0	20,000,000	0	0.00	0.00
US912828B253 0.6250 % USA	2014 - 24	0	10,000,000	10,000,000	0	0.00	0.00
US912828N712 0.6250 % USA	2016 - 26	13,000,000	3,300,000	1,300,000	15,000,000	17,708,094.08	3.52
US912828Y388 0.7500 % USA	2018 - 28	15,000,000	0	1,500,000	13,500,000	14,681,217.58	2.92
US9128285W63 0.8750 % USA	2019 - 29	18,000,000	0	1,800,000	16,200,000	17,448,374.80	3.47
US91282CGK18 1.1250 % USA	2023 - 33	7,000,000	15,000,000	7,000,000	15,000,000	13,287,317.71	2.64
US91282CHP95 1.3750 % USA	2023 - 33	0	7,000,000	2,000,000	5,000,000	4,436,264.39	0.88
US91282CFR79 1.6250 % USA	2022 - 27	15,000,000	0	1,500,000	13,500,000	12,936,474.35	2.57
US912810PV44 1.7500 % USA	2008 - 28	15,000,000	0	1,500,000	13,500,000	18,282,055.45	3.63
US912810FS25 2.0000 % USA	2006 - 26	0	13,800,000	800,000	13,000,000	18,812,514.22	3.74
US912810FR42 2.3750 % USA	2004 - 25	18,000,000	0	18,000,000	0	0.00	0.00
US912810FH69 3.8750 % USA	1999 - 29	5,000,000	0	0	5,000,000	9,471,635.61	1.88
Total						306,849,923.43	60.99
Total Bonds, listed on an official stock exchange						501,387,015.14	99.65
Total Securities						501,387,015.14	99.65
Total Securities						501,387,015.14	99.65
Current account balance						10,078,988.19	2.00
Derivative financial instruments						-7,898,507.61	-1.57
Other assets						845,059.70	0.17
Total assets as of 30.04.2024						504,412,555.42	100.25
Liabilities						-1,277,077.69	-0.25
Net assets as of 30.04.2024						503,135,477.73	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
USD	Purchase	13,432.96	EUR	12,547.31	20.05.2024	LGT Bank AG	8.67	0.00
USD	Purchase	18,968.05	EUR	17,788.56	20.05.2024	LGT Bank AG	-58.86	0.00
USD	Purchase	843,423.76	EUR	792,791.35	20.05.2024	LGT Bank AG	-4,431.38	0.00
USD	Purchase	10,577.70	EUR	9,894.99	20.05.2024	LGT Bank AG	-7.87	0.00
USD	Purchase	1,530.23	EUR	1,436.14	20.05.2024	LGT Bank AG	-5.81	0.00
USD	Purchase	20,861.22	EUR	19,497.29	20.05.2024	LGT Bank AG	1.98	0.00
USD	Purchase	7,354,166.56	EUR	6,912,681.26	20.05.2024	LGT Bank AG	-38,639.05	-0.01
USD	Purchase	64,647,532.74	EUR	60,766,612.28	20.05.2024	LGT Bank AG	-339,660.42	-0.07
USD	Purchase	1,979,481.01	EUR	1,860,648.81	20.05.2024	LGT Bank AG	-10,400.26	0.00
USD	Purchase	11,709,551.20	EUR	11,006,603.46	20.05.2024	LGT Bank AG	-61,522.39	-0.01
USD	Purchase	2,354.90	EUR	2,212.39	20.05.2024	LGT Bank AG	-11.23	0.00
USD	Purchase	7,061.40	EUR	6,611.95	20.05.2024	LGT Bank AG	-11.56	0.00
CHF	Purchase	29,396.74	EUR	30,344.14	21.05.2024	LGT Bank AG	-321.55	0.00
CHF	Purchase	2,793.39	EUR	2,884.31	21.05.2024	LGT Bank AG	-31.45	0.00
CHF	Purchase	52,112.19	EUR	53,832.79	21.05.2024	LGT Bank AG	-611.14	0.00
CHF	Purchase	74,934,717.44	EUR	77,331,371.30	21.05.2024	LGT Bank AG	-801,308.16	-0.16
CHF	Purchase	28,477.38	EUR	29,388.18	21.05.2024	LGT Bank AG	-304.52	0.00
CHF	Purchase	3,282,264.40	EUR	3,387,241.80	21.05.2024	LGT Bank AG	-35,098.62	-0.01
CHF	Purchase	49,229.09	EUR	50,288.83	21.05.2024	LGT Bank AG	-11.66	0.00
CHF	Purchase	508.20	EUR	521.03	21.05.2024	LGT Bank AG	-2.01	0.00
CHF	Purchase	21,432.72	EUR	21,973.76	21.05.2024	LGT Bank AG	-84.74	0.00
CHF	Purchase	18,309.74	EUR	18,735.47	21.05.2024	LGT Bank AG	-35.92	0.00
CHF	Purchase	21,228.97	EUR	21,892.35	21.05.2024	LGT Bank AG	-211.42	0.00
CHF	Purchase	318,848.43	EUR	329,355.53	21.05.2024	LGT Bank AG	-3,718.88	0.00
CHF	Purchase	71,875.45	EUR	73,930.12	21.05.2024	LGT Bank AG	-524.46	0.00
CHF	Purchase	52,194,411.40	EUR	53,863,756.96	21.05.2024	LGT Bank AG	-558,136.60	-0.11
CHF	Purchase	33,807.47	EUR	34,907.83	21.05.2024	LGT Bank AG	-380.61	0.00
CHF	Purchase	60,643.76	EUR	62,207.15	21.05.2024	LGT Bank AG	-272.30	0.00
CHF	Purchase	26,461.91	EUR	27,154.68	21.05.2024	LGT Bank AG	-129.40	0.00
CHF	Purchase	31,806,335.41	EUR	32,823,604.56	21.05.2024	LGT Bank AG	-340,118.40	-0.07
USD	Purchase	500,000.00	EUR	459,405.13	20.06.2024	LGT Bank AG	7,335.41	0.00
USD	Purchase	2,100,000.00	EUR	1,957,978.06	20.06.2024	LGT Bank AG	2,332.19	0.00
USD	Purchase	2,000,000.00	EUR	1,838,769.18	20.06.2024	LGT Bank AG	28,192.96	0.01
USD	Purchase	1,000,000.00	EUR	929,480.41	20.06.2024	LGT Bank AG	4,000.66	0.00
USD	Purchase	2,000,000.00	EUR	1,842,580.43	20.06.2024	LGT Bank AG	24,381.71	0.00
USD	Purchase	2,600,000.00	EUR	2,415,209.88	20.06.2024	LGT Bank AG	11,840.91	0.00
USD	Purchase	1,000,000.00	EUR	921,587.38	20.06.2024	LGT Bank AG	11,893.69	0.00
USD	Sale	2,056.78	EUR	1,923.94	20.05.2024	LGT Bank AG	1.44	0.00
USD	Sale	24,750.60	EUR	23,131.29	20.05.2024	LGT Bank AG	-3.44	0.00
USD	Sale	235.79	EUR	220.35	20.05.2024	LGT Bank AG	-0.05	0.00
USD	Sale	97,918.08	EUR	91,681.45	20.05.2024	LGT Bank AG	156.05	0.00
USD	Sale	1,060.33	EUR	994.35	20.05.2024	LGT Bank AG	3.24	0.00
USD	Sale	21,658.64	EUR	20,325.99	20.05.2024	LGT Bank AG	81.36	0.00
USD	Sale	47,015.37	EUR	43,913.54	20.05.2024	LGT Bank AG	-32.38	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
USD	Sale	139,311.00	EUR	130,119.98	20.05.2024	LGT Bank AG	-95.96	0.00
USD	Sale	9,850.80	EUR	9,187.59	20.05.2024	LGT Bank AG	-20.09	0.00
USD	Sale	111,801.00	EUR	104,580.26	20.05.2024	LGT Bank AG	78.30	0.00
USD	Sale	823.70	EUR	768.21	20.05.2024	LGT Bank AG	-1.71	0.00
USD	Sale	118,705.30	EUR	111,038.64	20.05.2024	LGT Bank AG	83.14	0.00
USD	Sale	29,671.74	EUR	27,874.82	20.05.2024	LGT Bank AG	140.23	0.00
USD	Sale	1,180.76	EUR	1,109.83	20.05.2024	LGT Bank AG	6.16	0.00
USD	Sale	11,904.97	EUR	11,184.32	20.05.2024	LGT Bank AG	56.58	0.00
USD	Sale	49,248.50	EUR	45,930.91	20.05.2024	LGT Bank AG	-102.35	0.00
CHF	Sale	30,834.21	EUR	31,848.85	21.05.2024	LGT Bank AG	358.19	0.00
CHF	Sale	40,003.52	EUR	41,281.09	21.05.2024	LGT Bank AG	425.90	0.00
CHF	Sale	39,213.44	EUR	40,201.51	21.05.2024	LGT Bank AG	153.22	0.00
CHF	Sale	46,243.87	EUR	47,732.06	21.05.2024	LGT Bank AG	503.67	0.00
CHF	Sale	8,434.91	EUR	8,698.10	21.05.2024	LGT Bank AG	83.61	0.00
CHF	Sale	78,384.93	EUR	80,433.41	21.05.2024	LGT Bank AG	379.68	0.00
CHF	Sale	36,767.53	EUR	37,962.51	21.05.2024	LGT Bank AG	412.21	0.00
CHF	Sale	6,809.54	EUR	6,984.77	21.05.2024	LGT Bank AG	30.26	0.00
CHF	Sale	53,656.58	EUR	55,008.58	21.05.2024	LGT Bank AG	209.66	0.00
CHF	Sale	44,024.80	EUR	45,476.31	21.05.2024	LGT Bank AG	514.23	0.00
CHF	Sale	40,813.17	EUR	41,977.97	21.05.2024	LGT Bank AG	295.90	0.00
CHF	Sale	18,426.04	EUR	18,853.58	21.05.2024	LGT Bank AG	35.25	0.00
CHF	Sale	184,785.30	EUR	190,865.91	21.05.2024	LGT Bank AG	2,146.57	0.00
CHF	Sale	439,425.00	EUR	451,966.16	21.05.2024	LGT Bank AG	3,185.89	0.00
CHF	Sale	10,165.61	EUR	10,401.48	21.05.2024	LGT Bank AG	19.45	0.00
CHF	Sale	52,756.80	EUR	54,402.92	21.05.2024	LGT Bank AG	522.94	0.00
CHF	Sale	201,722.19	EUR	206,054.91	21.05.2024	LGT Bank AG	38.09	0.00
CAD	Sale	10,600,000.00	EUR	7,172,149.87	20.06.2024	LGT Bank AG	-33,661.00	-0.01
DKK	Sale	95,800,000.00	EUR	12,859,471.22	20.06.2024	LGT Bank AG	7,809.58	0.00
GBP	Sale	50,000,000.00	EUR	58,263,582.11	20.06.2024	LGT Bank AG	-186,517.89	-0.04
SEK	Sale	98,600,000.00	EUR	8,698,676.27	20.06.2024	LGT Bank AG	291,091.57	0.06
USD	Sale	342,500,000.00	EUR	313,450,934.63	20.06.2024	LGT Bank AG	-6,266,332.62	-1.25
Total Forward exchange transactions							-8,284,007.61	-1.65

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
BOBL JUN 24	-150	100,000.00	10.06.2024	EUREX	-17,464,500.00	67,500.00	0.01
Bund JUN 24	-200	100,000.00	10.06.2024	EUREX	-26,016,000.00	318,000.00	0.06
Total					-43,480,500.00	385,500.00	0.08
Total open derivative financial instruments at the end of the period under review						-7,898,507.61	-1.57

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	CHF	EUR	52,774.15	53,748.78
22.05.2023	CHF	EUR	47,796,177.49	48,678,871.47
22.05.2023	CHF	EUR	87,924.40	89,474.36
22.05.2023	CHF	EUR	12,473.37	12,650.13
22.05.2023	CHF	EUR	23,179.44	23,773.59
22.05.2023	CHF	EUR	8,118.07	8,317.12
22.05.2023	CHF	EUR	33,477.15	34,098.53
22.05.2023	CHF	EUR	1,127.98	1,148.92
22.05.2023	CHF	EUR	334,314.08	341,779.57
22.05.2023	CHF	EUR	147,585.90	150,581.42
22.05.2023	CHF	EUR	20,455.69	20,982.61
22.05.2023	CHF	EUR	9,595.30	9,772.50
22.05.2023	CHF	EUR	19,182.80	19,697.33
22.05.2023	CHF	EUR	503.14	513.00
22.05.2023	CHF	EUR	59,228,186.28	60,322,005.20
22.05.2023	CHF	EUR	4,786.30	4,888.88
22.05.2023	CHF	EUR	9,579.20	9,777.72
22.05.2023	CHF	EUR	2,226.44	2,266.15
22.05.2023	CHF	EUR	281,928.55	288,018.12
22.05.2023	CHF	EUR	4,909,536.46	5,000,205.18
22.05.2023	CHF	EUR	13,412.84	13,675.73
22.05.2023	CHF	EUR	2,082.59	2,121.03
22.05.2023	CHF	EUR	54,693.21	55,703.28
22.05.2023	CHF	EUR	81,370,521.96	82,873,262.83
22.05.2023	CHF	EUR	10,517.32	10,704.90
22.05.2023	CHF	EUR	1,358.05	1,377.29
22.05.2023	CHF	EUR	18,179.58	18,645.57
22.05.2023	CHF	EUR	12,444.38	12,711.10
22.05.2023	CHF	EUR	25,934.31	26,412.99
22.05.2023	CHF	EUR	20,043.24	20,457.78
22.05.2023	EUR	CHF	128,921.05	125,689.26
22.05.2023	EUR	CHF	93,260.75	91,583.27
22.05.2023	EUR	CHF	83,116.23	81,042.65
22.05.2023	EUR	CHF	47,946.61	47,118.24
22.05.2023	EUR	CHF	981.30	956.82
22.05.2023	EUR	CHF	130,945.43	128,577.02
22.05.2023	EUR	CHF	38,816.90	38,046.50
22.05.2023	EUR	CHF	69,219.92	67,892.49
22.05.2023	EUR	CHF	52,918.00	51,764.55
22.05.2023	EUR	CHF	175,431.84	172,067.58
22.05.2023	EUR	CHF	9,529.53	9,328.49
22.05.2023	EUR	CHF	2,143.10	2,099.77
22.05.2023	EUR	CHF	19,462.55	19,122.40
22.05.2023	EUR	CHF	44,759.91	44,136.54
22.05.2023	EUR	CHF	60,244.93	59,049.25
22.05.2023	EUR	CHF	13,901.76	13,620.15

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	EUR	CHF	186,072.63	182,707.13
22.05.2023	EUR	CHF	2,389.51	2,329.90
22.05.2023	EUR	CHF	48,203,112.65	46,891,987.99
22.05.2023	EUR	CHF	41,678.46	41,098.00
22.05.2023	EUR	CHF	198,192.69	193,396.82
22.05.2023	EUR	CHF	6,137.45	6,025.89
22.05.2023	EUR	CHF	525,153.11	515,707.18
22.05.2023	EUR	CHF	16,532.53	16,246.90
22.05.2023	EUR	CHF	103,201.49	101,335.92
22.05.2023	EUR	CHF	21,456.13	20,918.27
22.05.2023	EUR	CHF	9,306.82	9,084.50
22.05.2023	EUR	CHF	54,986.72	53,673.20
22.05.2023	EUR	CHF	83,079,566.60	80,819,802.39
22.05.2023	EUR	CHF	77,952.31	76,405.19
22.05.2023	EUR	CHF	97,333.09	95,295.23
22.05.2023	EUR	CHF	9,792.65	9,579.20
22.05.2023	EUR	CHF	178,647.68	175,035.96
22.05.2023	EUR	CHF	5,046,809.68	4,909,536.46
22.05.2023	EUR	CHF	60,908,065.09	59,251,365.72
22.05.2023	EUR	CHF	66,600.11	65,396.18
22.05.2023	EUR	CHF	7,685.03	7,484.62
22.05.2023	EUR	CHF	30,529.49	29,733.34
22.05.2023	EUR	CHF	87,853.52	86,078.70
22.05.2023	EUR	GBP	310,801.87	269,931.42
22.05.2023	EUR	GBP	73,642.72	63,958.70
22.05.2023	EUR	USD	164,133.16	180,453.74
22.05.2023	EUR	USD	18,180.38	19,965.24
22.05.2023	EUR	USD	739.83	815.30
22.05.2023	EUR	USD	67,461.82	74,155.72
22.05.2023	EUR	USD	109,203.58	119,710.60
22.05.2023	EUR	USD	1,058.32	1,165.73
22.05.2023	EUR	USD	27,761.77	30,529.20
22.05.2023	EUR	USD	226,590.80	249,178.50
22.05.2023	EUR	USD	70,850.33	78,386.33
22.05.2023	EUR	USD	60,376.10	66,798.00
22.05.2023	EUR	USD	2,404,211.09	2,612,656.19
22.05.2023	EUR	USD	17,942.50	19,785.28
22.05.2023	EUR	USD	848.19	931.11
22.05.2023	EUR	USD	10,656.65	11,782.26
22.05.2023	EUR	USD	3,106,686.95	3,411,685.94
22.05.2023	EUR	USD	105,702.17	116,212.67
22.05.2023	EUR	USD	1,163,719.66	1,264,614.15
22.05.2023	EUR	USD	14,564,188.53	15,826,903.68
22.05.2023	EUR	USD	928,720.78	1,009,128.50
22.05.2023	EUR	USD	409,620.93	450,425.32
22.05.2023	EUR	USD	127,152.52	139,953.60
22.05.2023	EUR	USD	105,339.26	115,840.00
22.05.2023	EUR	USD	11,570.69	12,780.46
22.05.2023	EUR	USD	13,735.39	15,077.27
22.05.2023	EUR	USD	12,508.50	13,814.08
22.05.2023	EUR	USD	3,080,179.52	3,401,673.26

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	EUR	USD	6,996,839.28	7,603,465.25
22.05.2023	EUR	USD	103,056,576.86	111,991,582.07
22.05.2023	GBP	EUR	269,931.42	304,859.13
22.05.2023	GBP	EUR	63,958.70	72,234.62
22.05.2023	USD	EUR	22,075.34	19,986.64
22.05.2023	USD	EUR	45,495.84	41,151.29
22.05.2023	USD	EUR	1,404,449.95	1,273,698.44
22.05.2023	USD	EUR	10,450.35	9,556.31
22.05.2023	USD	EUR	117,331,028.23	106,407,741.52
22.05.2023	USD	EUR	140,399.26	129,218.14
22.05.2023	USD	EUR	6,994.38	6,350.19
22.05.2023	USD	EUR	54,731.50	49,929.98
22.05.2023	USD	EUR	39,470.26	35,896.25
22.05.2023	USD	EUR	124,184.36	112,681.29
22.05.2023	USD	EUR	358,555.12	326,203.85
22.05.2023	USD	EUR	1,295,143.35	1,174,568.07
22.05.2023	USD	EUR	7,603,465.25	6,895,597.67
22.05.2023	USD	EUR	27,843.12	25,355.15
22.05.2023	USD	EUR	58,192.00	52,774.44
22.05.2023	USD	EUR	3,621,784.69	3,284,603.70
22.05.2023	USD	EUR	52,412.85	47,376.06
22.05.2023	USD	EUR	6,997.68	6,357.91
22.05.2023	USD	EUR	6,960.78	6,338.79
22.05.2023	USD	EUR	41,813.09	37,944.12
22.05.2023	USD	EUR	229,908.81	209,077.38
22.05.2023	USD	EUR	16,357,113.24	14,834,298.34
31.05.2023	EUR	USD	44,173.74	47,279.15
31.05.2023	USD	EUR	91,201.44	85,211.10
31.05.2023	USD	EUR	1,499.10	1,400.64
20.06.2023	AUD	EUR	2,000,000.00	1,213,226.35
20.06.2023	AUD	GBP	555,005.10	300,000.00
20.06.2023	CHF	EUR	1,880.72	1,938.13
20.06.2023	CHF	EUR	162,522.80	166,250.47
20.06.2023	CHF	EUR	30,599.36	31,510.06
20.06.2023	CHF	EUR	2,626.83	2,711.49
20.06.2023	CHF	EUR	59,251,365.72	61,014,815.93
20.06.2023	CHF	EUR	34,193.16	35,121.13
20.06.2023	CHF	EUR	607.53	623.33
20.06.2023	CHF	EUR	3,797.64	3,911.79
20.06.2023	CHF	EUR	2,846.94	2,931.25
20.06.2023	CHF	EUR	13,199.48	13,547.13
20.06.2023	CHF	EUR	92,509.87	95,206.30
20.06.2023	CHF	EUR	9,456.90	9,746.49
20.06.2023	CHF	EUR	78,016.44	80,228.50
20.06.2023	CHF	EUR	17,913.58	18,385.39
20.06.2023	CHF	EUR	80,819,802.39	83,225,176.44
20.06.2023	CHF	EUR	4,752.75	4,888.26
20.06.2023	CHF	EUR	26,615.40	27,374.27
20.06.2023	CHF	EUR	5,719.86	5,888.40
20.06.2023	CHF	EUR	19,066.20	19,627.99
20.06.2023	CHF	EUR	4,909,536.46	5,055,655.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.06.2023	CHF	EUR	46,891,987.99	48,287,596.09
20.06.2023	CHF	EUR	1,346.26	1,388.14
20.06.2023	CHF	EUR	18,038.79	18,581.02
20.06.2023	CHF	EUR	57,057.60	58,861.83
20.06.2023	EUR	AUD	500,000.00	828,209.50
20.06.2023	EUR	CAD	7,249,650.44	10,800,000.00
20.06.2023	EUR	CHF	285,222.70	278,839.99
20.06.2023	EUR	CHF	132,498.78	129,145.50
20.06.2023	EUR	CHF	80,766,101.35	78,803,485.09
20.06.2023	EUR	CHF	82,410.01	79,972.49
20.06.2023	EUR	CHF	26,384.32	25,561.71
20.06.2023	EUR	CHF	6,821.52	6,648.88
20.06.2023	EUR	CHF	1,300.73	1,264.34
20.06.2023	EUR	CHF	1,529.42	1,487.09
20.06.2023	EUR	CHF	6,155.34	5,978.57
20.06.2023	EUR	CHF	53,948.57	52,352.88
20.06.2023	EUR	CHF	24,932.34	24,301.35
20.06.2023	EUR	CHF	27,725.88	26,905.80
20.06.2023	EUR	CHF	8,553.11	8,313.81
20.06.2023	EUR	CHF	60,091,830.01	58,631,598.54
20.06.2023	EUR	CHF	143,165.17	138,993.62
20.06.2023	EUR	CHF	61,068.99	59,458.11
20.06.2023	EUR	CHF	47,912.12	46,465.27
20.06.2023	EUR	CHF	45,343.63	44,061.40
20.06.2023	EUR	CHF	566,328.46	550,653.62
20.06.2023	EUR	CHF	695.05	679.50
20.06.2023	EUR	CHF	869,782.81	850,318.81
20.06.2023	EUR	CHF	1,726.51	1,676.69
20.06.2023	EUR	CHF	41,355.09	40,161.66
20.06.2023	EUR	CHF	53,285.23	51,778.43
20.06.2023	EUR	CHF	47,189,454.08	46,042,750.35
20.06.2023	EUR	CHF	60,546.22	58,717.85
20.06.2023	EUR	CHF	53,365.64	51,732.22
20.06.2023	EUR	CHF	30,680.87	29,721.54
20.06.2023	EUR	CHF	4,977.21	4,829.55
20.06.2023	EUR	CHF	1,937.00	1,892.24
20.06.2023	EUR	CHF	638,716.62	619,767.18
20.06.2023	EUR	CHF	512,600.22	497,438.53
20.06.2023	EUR	CHF	102,430.94	99,392.02
20.06.2023	EUR	CHF	1,257.78	1,218.45
20.06.2023	EUR	CHF	109,926.87	106,614.99
20.06.2023	EUR	CHF	15,481.73	15,085.12
20.06.2023	EUR	CHF	268,818.20	260,719.25
20.06.2023	EUR	CHF	4,845,790.80	4,728,038.08
20.06.2023	EUR	CHF	19,274.26	18,712.65
20.06.2023	EUR	CHF	60,455.19	58,727.50
20.06.2023	EUR	DKK	15,293,106.69	113,900,000.00
20.06.2023	EUR	GBP	311,968.18	267,044.76
20.06.2023	EUR	GBP	78,002,591.04	69,000,000.00
20.06.2023	EUR	GBP	23,263,658.68	20,000,000.00
20.06.2023	EUR	GBP	788.03	684.45

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.06.2023	EUR	GBP	3,323.50	2,886.66
20.06.2023	EUR	GBP	73,918.52	63,274.25
20.06.2023	EUR	SEK	11,007,896.19	124,590,000.00
20.06.2023	EUR	USD	5,801.37	6,229.66
20.06.2023	EUR	USD	2,699,228.24	3,000,000.00
20.06.2023	EUR	USD	2,365,651.21	2,581,635.17
20.06.2023	EUR	USD	124,959.45	134,444.50
20.06.2023	EUR	USD	14,185,337.09	15,480,458.37
20.06.2023	EUR	USD	65,876.49	70,707.54
20.06.2023	EUR	USD	2,161.97	2,315.76
20.06.2023	EUR	USD	6,796,360.20	7,416,867.89
20.06.2023	EUR	USD	154,046.40	165,488.20
20.06.2023	EUR	USD	18,118.27	19,424.33
20.06.2023	EUR	USD	110,455.46	118,141.50
20.06.2023	EUR	USD	1,398.90	1,499.10
20.06.2023	EUR	USD	30,217.89	32,813.76
20.06.2023	EUR	USD	99,902.17	107,397.33
20.06.2023	EUR	USD	188,925.89	202,457.71
20.06.2023	EUR	USD	14,267.33	15,289.23
20.06.2023	EUR	USD	340,545.08	367,943.63
20.06.2023	EUR	USD	33,291.84	36,011.62
20.06.2023	EUR	USD	28,947.64	31,021.02
20.06.2023	EUR	USD	89,019.87	95,395.92
20.06.2023	EUR	USD	28,392.44	30,598.39
20.06.2023	EUR	USD	102,178,927.63	111,507,863.72
20.06.2023	EUR	USD	1,144,804.29	1,249,324.92
20.06.2023	EUR	USD	274,207.10	295,996.97
20.06.2023	EUR	USD	20,424.23	22,233.00
20.06.2023	EUR	USD	55,538.36	59,998.37
20.06.2023	EUR	USD	26,711.66	29,077.25
20.06.2023	EUR	USD	4,312.15	4,630.84
20.06.2023	EUR	USD	386,831,739.09	426,000,000.00
20.06.2023	EUR	USD	113,833.50	121,754.60
20.06.2023	EUR	USD	85,105.74	91,201.44
20.06.2023	EUR	USD	298,302.23	323,426.74
20.06.2023	GBP	AUD	500,000.00	934,161.70
20.06.2023	GBP	EUR	63,958.70	73,572.41
20.06.2023	GBP	EUR	5,000,000.00	5,830,244.28
20.06.2023	GBP	EUR	3,044,755.00	3,500,000.00
20.06.2023	GBP	EUR	269,931.42	310,505.12
20.06.2023	GBP	EUR	1,326,115.05	1,500,000.00
20.06.2023	USD	AUD	160,000.00	239,386.93
20.06.2023	USD	EUR	58,360.79	54,067.05
20.06.2023	USD	EUR	291,871.50	271,292.60
20.06.2023	USD	EUR	15,826,903.68	14,542,175.21
20.06.2023	USD	EUR	111,991,582.07	102,900,810.01
20.06.2023	USD	EUR	8,144.57	7,483.45
20.06.2023	USD	EUR	7,621.75	7,090.16
20.06.2023	USD	EUR	85,768.22	79,588.57
20.06.2023	USD	EUR	3,500,000.00	3,239,367.01
20.06.2023	USD	EUR	201,262.61	186,310.28

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.06.2023	USD	EUR	3,000,000.00	2,762,930.35
20.06.2023	USD	EUR	1,153.64	1,074.38
20.06.2023	USD	EUR	25,477.54	23,717.14
20.06.2023	USD	EUR	3,477.42	3,239.98
20.06.2023	USD	EUR	25,472.70	23,876.66
20.06.2023	USD	EUR	315,215.43	291,756.73
20.06.2023	USD	EUR	7,603,465.25	6,986,263.78
20.06.2023	USD	EUR	47,279.15	44,121.18
20.06.2023	USD	EUR	45,661.69	42,693.03
20.06.2023	USD	EUR	12,769.90	11,778.45
20.06.2023	USD	EUR	23,158.60	21,410.54
20.06.2023	USD	EUR	1,264,614.15	1,161,960.73
20.06.2023	USD	EUR	2,612,656.19	2,400,577.20
20.06.2023	USD	EUR	3,000,000.00	2,774,543.12
20.06.2023	USD	EUR	169,731.63	158,326.58
21.06.2023	EUR	USD	58,643.46	64,056.25
06.07.2023	EUR	USD	119,450.78	130,296.91
06.07.2023	USD	EUR	104,468.14	95,772.04
20.07.2023	CHF	EUR	447,026.48	456,104.32
20.07.2023	CHF	EUR	10,364.53	10,626.77
20.07.2023	CHF	EUR	58,631,598.54	60,193,746.65
20.07.2023	CHF	EUR	46,042,750.35	47,269,488.11
20.07.2023	CHF	EUR	28,148.10	29,044.17
20.07.2023	CHF	EUR	7,475.58	7,649.16
20.07.2023	CHF	EUR	2,827.56	2,940.71
20.07.2023	CHF	EUR	789.60	807.93
20.07.2023	CHF	EUR	884.75	906.81
20.07.2023	CHF	EUR	99,799.80	102,324.87
20.07.2023	CHF	EUR	85.10	86.94
20.07.2023	CHF	EUR	4,728.70	4,845.09
20.07.2023	CHF	EUR	15,279.84	15,648.71
20.07.2023	CHF	EUR	950.98	970.29
20.07.2023	CHF	EUR	9,400.10	9,649.66
20.07.2023	CHF	EUR	23,513.32	24,120.48
20.07.2023	CHF	EUR	78,803,485.09	80,903,081.87
20.07.2023	CHF	EUR	4,728,038.08	4,854,009.33
20.07.2023	CHF	EUR	6,631.17	6,755.42
20.07.2023	CHF	EUR	126,549.00	131,269.72
20.07.2023	CHF	EUR	56,188.80	57,678.17
20.07.2023	EUR	CHF	46,758.99	45,318.44
20.07.2023	EUR	CHF	4,606.90	4,429.84
20.07.2023	EUR	CHF	20,328.45	19,801.78
20.07.2023	EUR	CHF	582.22	567.59
20.07.2023	EUR	CHF	27,047.69	26,476.52
20.07.2023	EUR	CHF	22,116.91	21,435.53
20.07.2023	EUR	CHF	28,226.16	27,630.11
20.07.2023	EUR	CHF	38,596.89	37,600.40
20.07.2023	EUR	CHF	38,157.92	37,231.52
20.07.2023	EUR	CHF	44,245.29	43,184.38
20.07.2023	EUR	CHF	2,898.07	2,827.71
20.07.2023	EUR	CHF	34,577.83	33,708.96

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2023	EUR	CHF	12,402.58	11,957.10
20.07.2023	EUR	CHF	9,982.76	9,724.13
20.07.2023	EUR	CHF	2,906.92	2,837.22
20.07.2023	EUR	CHF	1,930.03	1,894.62
20.07.2023	EUR	CHF	68,920.67	67,206.75
20.07.2023	EUR	CHF	52,934.62	51,570.07
20.07.2023	EUR	CHF	47,580.23	46,425.08
20.07.2023	EUR	CHF	59,909.20	58,719.58
20.07.2023	EUR	CHF	6,580.49	6,425.66
20.07.2023	EUR	CHF	192,059.61	187,108.70
20.07.2023	EUR	CHF	507,830.85	494,739.99
20.07.2023	EUR	CHF	18,284.06	17,948.60
20.07.2023	EUR	CHF	23,787.69	23,248.97
20.07.2023	EUR	CHF	126,066.41	122,961.02
20.07.2023	EUR	CHF	60,645,012.97	58,631,598.54
20.07.2023	EUR	CHF	3,918.58	3,829.84
20.07.2023	EUR	CHF	45,179,586.81	43,679,624.53
20.07.2023	EUR	CHF	7,097.96	6,843.02
20.07.2023	EUR	CHF	27,497.77	26,861.25
20.07.2023	EUR	CHF	4,837,058.35	4,676,468.01
20.07.2023	EUR	CHF	1,619.69	1,577.94
20.07.2023	EUR	CHF	273,115.10	267,413.28
20.07.2023	EUR	CHF	54,626.97	53,218.80
20.07.2023	EUR	CHF	188,504.08	183,838.98
20.07.2023	EUR	CHF	42,505.02	41,473.08
20.07.2023	EUR	CHF	6,390.78	6,233.36
20.07.2023	EUR	CHF	87,383.57	85,221.00
20.07.2023	EUR	CHF	305,725.66	298,043.39
20.07.2023	EUR	CHF	155,400.32	152,314.54
20.07.2023	EUR	CHF	12,866.65	12,598.03
20.07.2023	EUR	CHF	1,142,420.00	1,112,925.00
20.07.2023	EUR	CHF	81,095,834.31	78,403,452.61
20.07.2023	EUR	GBP	761.72	650.65
20.07.2023	EUR	GBP	73,095.22	62,623.60
20.07.2023	EUR	GBP	3,085.42	2,635.50
20.07.2023	EUR	GBP	33,230.75	28,459.48
20.07.2023	EUR	GBP	275,404.18	235,949.78
20.07.2023	EUR	USD	455,821.03	498,743.42
20.07.2023	EUR	USD	1,111,103.63	1,249,324.92
20.07.2023	EUR	USD	2,296,011.36	2,581,635.17
20.07.2023	EUR	USD	25,360.15	27,795.36
20.07.2023	EUR	USD	13,767,750.24	15,480,458.37
20.07.2023	EUR	USD	95,231.75	103,561.20
20.07.2023	EUR	USD	95,701.41	104,468.14
20.07.2023	EUR	USD	39,712.75	43,662.38
20.07.2023	EUR	USD	7,533.65	8,380.40
20.07.2023	EUR	USD	549,952.23	599,104.21
20.07.2023	EUR	USD	6,301.19	6,866.82
20.07.2023	EUR	USD	3,863.23	4,241.42
20.07.2023	EUR	USD	4,639.29	5,194.53
20.07.2023	EUR	USD	6,596,289.48	7,416,867.89

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2023	EUR	USD	98,331,967.46	110,564,464.21
20.07.2023	EUR	USD	263,857.04	289,405.00
20.07.2023	EUR	USD	12,723.98	13,842.48
20.07.2023	EUR	USD	27,439.66	29,968.64
20.07.2023	EUR	USD	162,336.76	176,606.97
20.07.2023	EUR	USD	39,516.16	43,114.70
20.07.2023	EUR	USD	267,701.72	292,235.24
20.07.2023	GBP	EUR	267,044.76	311,647.79
20.07.2023	GBP	EUR	63,274.25	73,842.60
20.07.2023	USD	EUR	204,463.02	187,306.67
20.07.2023	USD	EUR	130,296.91	119,368.16
20.07.2023	USD	EUR	64,056.25	58,557.42
20.07.2023	USD	EUR	31,207.24	28,474.41
20.07.2023	USD	EUR	15,480,458.37	14,164,893.85
20.07.2023	USD	EUR	46,272.40	42,462.85
20.07.2023	USD	EUR	37,387.50	34,210.23
20.07.2023	USD	EUR	38,144.37	34,962.28
20.07.2023	USD	EUR	36,913.28	33,932.17
20.07.2023	USD	EUR	351,296.00	320,299.06
20.07.2023	USD	EUR	11,526.40	10,554.20
20.07.2023	USD	EUR	25,221.90	23,025.39
20.07.2023	USD	EUR	34,389.90	31,324.91
20.07.2023	USD	EUR	2,581,635.17	2,362,241.95
20.07.2023	USD	EUR	7,416,867.89	6,786,565.61
20.07.2023	USD	EUR	20,791.08	19,086.20
20.07.2023	USD	EUR	1,249,324.92	1,143,154.45
20.07.2023	USD	EUR	8,387.77	7,629.37
20.07.2023	USD	EUR	111,507,863.72	102,031,672.17
20.07.2023	USD	EUR	25,395.48	22,682.05
20.07.2023	USD	EUR	190,568.00	171,321.10
20.07.2023	USD	EUR	47,473.90	43,390.23
21.08.2023	CHF	EUR	737.79	773.37
21.08.2023	CHF	EUR	56,680.80	58,978.12
21.08.2023	CHF	EUR	3,770.84	3,919.03
21.08.2023	CHF	EUR	627.78	655.26
21.08.2023	CHF	EUR	11,324.64	11,759.04
21.08.2023	CHF	EUR	4,761.87	4,970.96
21.08.2023	CHF	EUR	58,631,598.54	60,758,888.75
21.08.2023	CHF	EUR	15,969.46	16,628.31
21.08.2023	CHF	EUR	3,778.12	3,961.80
21.08.2023	CHF	EUR	1,953.98	2,042.93
21.08.2023	CHF	EUR	43,679,624.53	45,264,422.49
21.08.2023	CHF	EUR	4,676,468.01	4,846,141.10
21.08.2023	CHF	EUR	28,327.20	29,439.79
21.08.2023	CHF	EUR	9,417.10	9,764.54
21.08.2023	CHF	EUR	78,403,452.61	81,248,111.49
21.08.2023	CHF	EUR	29,940.75	31,384.50
21.08.2023	CHF	EUR	41,564.60	43,510.48
21.08.2023	CHF	EUR	471.86	489.96
21.08.2023	CHF	EUR	4,702.55	4,906.93
21.08.2023	CHF	EUR	202,692.36	212,546.44

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.08.2023	CHF	EUR	1,760.73	1,844.14
21.08.2023	CHF	EUR	6,612.69	6,902.11
21.08.2023	CHF	EUR	71,693.08	74,666.45
21.08.2023	EUR	CHF	109,608.34	105,002.82
21.08.2023	EUR	CHF	22,957.40	22,044.20
21.08.2023	EUR	CHF	2,947.22	2,829.99
21.08.2023	EUR	CHF	19,942.89	19,149.60
21.08.2023	EUR	CHF	80,966,689.71	77,582,282.08
21.08.2023	EUR	CHF	68,691.13	66,023.30
21.08.2023	EUR	CHF	60,766,958.14	58,226,899.29
21.08.2023	EUR	CHF	9,812.81	9,442.40
21.08.2023	EUR	CHF	49,520.18	47,226.50
21.08.2023	EUR	CHF	140,410.36	134,065.50
21.08.2023	EUR	CHF	68,457.75	65,748.33
21.08.2023	EUR	CHF	469,976.36	448,978.76
21.08.2023	EUR	CHF	102,144.69	98,572.89
21.08.2023	EUR	CHF	46,390.72	44,679.00
21.08.2023	EUR	CHF	4,730,682.80	4,532,940.26
21.08.2023	EUR	CHF	4,882.05	4,708.55
21.08.2023	EUR	CHF	24,741.87	23,604.78
21.08.2023	EUR	CHF	1,607.65	1,547.03
21.08.2023	EUR	CHF	140,006.60	134,142.00
21.08.2023	EUR	CHF	13,861.74	13,224.68
21.08.2023	EUR	CHF	697,242.75	667,994.81
21.08.2023	EUR	CHF	177,372.26	170,316.75
21.08.2023	EUR	CHF	17,654.37	16,968.71
21.08.2023	EUR	CHF	128,267.15	123,164.94
21.08.2023	EUR	CHF	108,615.89	104,755.90
21.08.2023	EUR	CHF	43,858,262.45	42,024,987.08
21.08.2023	EUR	CHF	2,934.27	2,818.14
21.08.2023	EUR	CHF	204,176.03	196,468.79
21.08.2023	EUR	CHF	2,472.08	2,361.63
21.08.2023	EUR	CHF	24,723.52	23,791.25
21.08.2023	EUR	CHF	4,926.54	4,712.25
21.08.2023	EUR	CHF	31,356.01	30,199.04
21.08.2023	EUR	CHF	26,309.73	25,389.73
21.08.2023	EUR	CHF	112,659.83	108,411.65
21.08.2023	EUR	CHF	76,159.95	73,453.38
21.08.2023	EUR	CHF	83,845.67	80,751.93
21.08.2023	EUR	CHF	180,491.05	173,468.50
21.08.2023	EUR	CHF	396,687.43	380,908.00
21.08.2023	EUR	CHF	69,785.46	67,070.25
21.08.2023	EUR	CHF	28,130.13	26,827.20
21.08.2023	EUR	USD	505,011.04	555,898.48
21.08.2023	EUR	USD	1,054.43	1,157.22
21.08.2023	EUR	USD	3,696.50	4,044.29
21.08.2023	EUR	USD	2,359,381.44	2,581,635.17
21.08.2023	EUR	USD	5,264.18	5,792.15
21.08.2023	EUR	USD	33,629.69	37,684.62
21.08.2023	EUR	USD	7,304.07	8,102.22
21.08.2023	EUR	USD	99,848,840.97	109,254,601.79

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.08.2023	EUR	USD	22,675.76	24,725.99
21.08.2023	EUR	USD	635,147.26	709,018.70
21.08.2023	EUR	USD	86,127.49	96,912.89
21.08.2023	EUR	USD	28,335.99	31,247.66
21.08.2023	EUR	USD	6,270,306.53	6,860,969.41
21.08.2023	EUR	USD	112,299.01	122,971.35
21.08.2023	EUR	USD	27,887.56	30,648.29
21.08.2023	EUR	USD	1,093,507.16	1,196,515.53
21.08.2023	EUR	USD	14,028,279.42	15,349,743.34
21.08.2023	EUR	USD	144,309.71	159,848.26
21.08.2023	EUR	USD	7,001.55	7,743.68
21.08.2023	EUR	USD	154,257.97	170,020.82
21.08.2023	EUR	USD	170,392.98	188,453.78
21.08.2023	EUR	USD	93,652.83	103,451.26
21.08.2023	EUR	USD	1,053.51	1,159.67
21.08.2023	EUR	USD	88,367.51	99,433.42
21.08.2023	EUR	USD	47,975.17	52,809.39
21.08.2023	EUR	USD	83,720.48	91,569.69
21.08.2023	EUR	USD	62,345.09	69,362.40
21.08.2023	USD	EUR	17,372.17	15,746.00
21.08.2023	USD	EUR	35,835.07	31,980.64
21.08.2023	USD	EUR	18,494.08	16,743.16
21.08.2023	USD	EUR	15,480,458.37	13,747,649.62
21.08.2023	USD	EUR	2,581,635.17	2,292,659.23
21.08.2023	USD	EUR	45,140.94	40,695.93
21.08.2023	USD	EUR	37,065.28	33,514.58
21.08.2023	USD	EUR	11,572.20	10,544.77
21.08.2023	USD	EUR	89,608.04	79,639.27
21.08.2023	USD	EUR	9,278.08	8,418.28
21.08.2023	USD	EUR	43,833.76	38,957.32
21.08.2023	USD	EUR	4,496.90	4,078.06
21.08.2023	USD	EUR	16,837.94	15,442.48
21.08.2023	USD	EUR	7,416,867.89	6,586,659.04
21.08.2023	USD	EUR	107,714.46	97,248.13
21.08.2023	USD	EUR	1,249,324.92	1,109,481.44
21.08.2023	USD	EUR	4,630.52	4,112.20
21.08.2023	USD	EUR	32,470.76	29,499.70
21.08.2023	USD	EUR	110,564,464.21	98,188,404.90
21.08.2023	USD	EUR	37,091.52	33,913.64
21.08.2023	USD	EUR	11,329.19	10,183.50
06.09.2023	EUR	USD	11,761.70	12,708.52
06.09.2023	USD	EUR	45,173.01	41,807.51
20.09.2023	CHF	EUR	85,440.81	89,293.09
20.09.2023	CHF	EUR	58,226,899.29	60,885,272.04
20.09.2023	CHF	EUR	69,238.84	72,519.78
20.09.2023	CHF	EUR	1,370.69	1,435.64
20.09.2023	CHF	EUR	101,189.52	106,044.45
20.09.2023	CHF	EUR	11,400.90	11,942.77
20.09.2023	CHF	EUR	77,582,282.08	81,124,332.69
20.09.2023	CHF	EUR	65,493.40	68,425.57
20.09.2023	CHF	EUR	67,258.80	70,533.09

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2023	CHF	EUR	42,024,987.08	43,943,654.94
20.09.2023	CHF	EUR	105,105.28	110,100.77
20.09.2023	CHF	EUR	10,644.36	11,186.48
20.09.2023	CHF	EUR	60,932.95	64,036.28
20.09.2023	CHF	EUR	4,532,940.26	4,739,893.49
20.09.2023	CHF	EUR	937.43	985.17
20.09.2023	CHF	EUR	24,038.38	25,086.28
20.09.2023	CHF	EUR	19,709.34	20,666.90
20.09.2023	CHF	EUR	2,551.22	2,664.16
20.09.2023	CHF	EUR	11,255.88	11,773.13
20.09.2023	CHF	EUR	819.68	857.80
20.09.2023	CHF	EUR	2,145.77	2,250.56
20.09.2023	CHF	EUR	2,806.11	2,938.43
20.09.2023	EUR	CHF	982.00	935.18
20.09.2023	EUR	CHF	1,966.09	1,877.42
20.09.2023	EUR	CHF	34,479.48	32,810.05
20.09.2023	EUR	CHF	18,629.13	17,829.98
20.09.2023	EUR	CHF	360,917.76	345,362.93
20.09.2023	EUR	CHF	32,679.22	31,184.54
20.09.2023	EUR	CHF	14,866.77	14,175.20
20.09.2023	EUR	CHF	2,817.93	2,681.49
20.09.2023	EUR	CHF	47,741.79	45,593.98
20.09.2023	EUR	CHF	2,057.13	1,961.72
20.09.2023	EUR	CHF	2,940.13	2,809.59
20.09.2023	EUR	CHF	119,207.65	113,915.07
20.09.2023	EUR	CHF	250,890.73	239,751.68
20.09.2023	EUR	CHF	1,172.95	1,122.74
20.09.2023	EUR	CHF	64,903.31	61,884.14
20.09.2023	EUR	CHF	660,182.32	630,482.04
20.09.2023	EUR	CHF	77,066.22	73,850.40
20.09.2023	EUR	CHF	60,123,755.41	57,508,372.05
20.09.2023	EUR	CHF	7,161.66	6,847.33
20.09.2023	EUR	CHF	122,428.35	117,243.75
20.09.2023	EUR	CHF	6,989.53	6,674.32
20.09.2023	EUR	CHF	15,491.68	14,789.47
20.09.2023	EUR	CHF	47,120.81	44,874.18
20.09.2023	EUR	CHF	191,396.93	183,186.38
20.09.2023	EUR	CHF	20,618.80	19,675.74
20.09.2023	EUR	CHF	15,044.08	14,367.28
20.09.2023	EUR	CHF	2,939.86	2,806.98
20.09.2023	EUR	CHF	56,625.65	54,101.96
20.09.2023	EUR	CHF	1,572,539.57	1,506,338.80
20.09.2023	EUR	CHF	41,515,154.49	39,709,245.27
20.09.2023	EUR	CHF	24,920.07	23,834.85
20.09.2023	EUR	CHF	540.77	518.20
20.09.2023	EUR	CHF	4,089.01	3,899.74
20.09.2023	EUR	CHF	824,940.28	787,827.87
20.09.2023	EUR	CHF	79,968,070.95	76,489,459.86
20.09.2023	EUR	CHF	11,128.51	10,625.52
20.09.2023	EUR	CHF	4,691,423.19	4,487,346.28
20.09.2023	EUR	CHF	25,777.98	24,582.45

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2023	EUR	CHF	14,917.05	14,194.80
20.09.2023	EUR	CHF	41,053.45	39,314.92
20.09.2023	EUR	CHF	42,387.74	40,560.91
20.09.2023	EUR	CHF	284,911.48	273,022.69
20.09.2023	EUR	CHF	7,872.73	7,508.32
20.09.2023	EUR	USD	75,681.43	81,606.91
20.09.2023	EUR	USD	17,264.16	18,499.20
20.09.2023	EUR	USD	41,777.15	45,173.01
20.09.2023	EUR	USD	22,249.11	24,154.41
20.09.2023	EUR	USD	125,671.77	137,304.58
20.09.2023	EUR	USD	6,650,134.98	7,093,033.97
20.09.2023	EUR	USD	40,124.71	43,893.42
20.09.2023	EUR	USD	1,198,923.01	1,278,771.28
20.09.2023	EUR	USD	102,540,440.57	109,369,633.91
20.09.2023	EUR	USD	1,063.54	1,155.10
20.09.2023	EUR	USD	151,240.43	165,240.00
20.09.2023	EUR	USD	63,770.54	68,329.82
20.09.2023	EUR	USD	31,762.85	34,109.65
20.09.2023	EUR	USD	13,344.88	14,465.25
20.09.2023	EUR	USD	14,410,848.09	15,370,610.57
20.09.2023	EUR	USD	11,928.24	12,983.59
20.09.2023	EUR	USD	96,840.95	105,076.79
20.09.2023	EUR	USD	2,420,434.25	2,581,635.17
20.09.2023	EUR	USD	18,293.59	19,874.07
20.09.2023	EUR	USD	4,252.06	4,609.04
20.09.2023	USD	EUR	19,629.73	18,092.00
20.09.2023	USD	EUR	2,581,635.17	2,356,398.79
20.09.2023	USD	EUR	109,254,601.79	99,722,615.58
20.09.2023	USD	EUR	12,708.52	11,753.71
20.09.2023	USD	EUR	164,718.00	151,077.93
20.09.2023	USD	EUR	93,563.10	86,151.09
20.09.2023	USD	EUR	1,196,515.53	1,092,124.78
20.09.2023	USD	EUR	21,389.23	19,651.54
20.09.2023	USD	EUR	20,005.15	18,348.55
20.09.2023	USD	EUR	36,872.32	34,018.04
20.09.2023	USD	EUR	6,860,969.41	6,262,379.83
20.09.2023	USD	EUR	14,474.75	13,324.27
20.09.2023	USD	EUR	14,991.21	14,000.99
20.09.2023	USD	EUR	15,091.16	14,088.81
20.09.2023	USD	EUR	4,604.92	4,258.31
20.09.2023	USD	EUR	84,228.86	77,096.30
20.09.2023	USD	EUR	285,942.21	263,399.19
20.09.2023	USD	EUR	9,249.76	8,613.84
20.09.2023	USD	EUR	15,349,743.34	14,010,545.36
20.09.2023	USD	EUR	96,721.00	89,973.44
20.09.2023	USD	EUR	33,426.56	31,000.89
20.09.2023	USD	EUR	30,032.34	27,455.00
20.09.2023	USD	EUR	36,981.12	34,401.20
20.09.2023	USD	EUR	232,064.56	215,875.01
11.10.2023	EUR	USD	106,803.35	112,541.25
11.10.2023	USD	EUR	177,482.69	168,437.59

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2023	CHF	EUR	1,867.60	1,936.20
20.10.2023	CHF	EUR	39,709,245.27	41,597,871.85
20.10.2023	CHF	EUR	10,139.25	10,536.39
20.10.2023	CHF	EUR	718.55	742.96
20.10.2023	CHF	EUR	950.30	995.50
20.10.2023	CHF	EUR	18,652.60	19,351.22
20.10.2023	CHF	EUR	2,406.77	2,516.10
20.10.2023	CHF	EUR	544.23	564.56
20.10.2023	CHF	EUR	62,780.34	65,632.19
20.10.2023	CHF	EUR	7,429.68	7,682.05
20.10.2023	CHF	EUR	76,489,459.86	80,127,404.27
20.10.2023	CHF	EUR	22,595.62	23,578.91
20.10.2023	CHF	EUR	23,091.25	23,953.63
20.10.2023	CHF	EUR	57,508,372.05	60,243,549.69
20.10.2023	CHF	EUR	62,142.50	64,487.39
20.10.2023	CHF	EUR	4,487,346.28	4,700,770.67
20.10.2023	CHF	EUR	6,101.48	6,319.19
20.10.2023	CHF	EUR	21,173.52	21,966.56
20.10.2023	EUR	CHF	4,641.61	4,481.34
20.10.2023	EUR	CHF	747,129.66	720,264.37
20.10.2023	EUR	CHF	78,132,898.66	74,234,067.02
20.10.2023	EUR	CHF	41,261.62	39,836.94
20.10.2023	EUR	CHF	20,362.68	19,505.86
20.10.2023	EUR	CHF	986,668.40	951,189.78
20.10.2023	EUR	CHF	2,935.23	2,811.72
20.10.2023	EUR	CHF	25,144.45	24,052.98
20.10.2023	EUR	CHF	16,323.62	15,788.07
20.10.2023	EUR	CHF	33,276.95	32,068.40
20.10.2023	EUR	CHF	72,492.35	69,885.67
20.10.2023	EUR	CHF	107,471.33	103,581.08
20.10.2023	EUR	CHF	304,243.11	294,279.76
20.10.2023	EUR	CHF	46,986.20	45,447.50
20.10.2023	EUR	CHF	92,088.99	88,744.50
20.10.2023	EUR	CHF	44,450.00	42,598.30
20.10.2023	EUR	CHF	144,934.91	139,478.40
20.10.2023	EUR	CHF	8,662.09	8,347.50
20.10.2023	EUR	CHF	3,534.30	3,406.37
20.10.2023	EUR	CHF	22,732.23	21,806.39
20.10.2023	EUR	CHF	33,556.05	32,275.95
20.10.2023	EUR	CHF	46,513.41	44,987.40
20.10.2023	EUR	CHF	7,584.45	7,240.43
20.10.2023	EUR	CHF	40,264,653.96	38,255,447.73
20.10.2023	EUR	CHF	122,389.77	118,178.58
20.10.2023	EUR	CHF	1,740.33	1,664.79
20.10.2023	EUR	CHF	60,774.97	58,589.62
20.10.2023	EUR	CHF	113,556.43	109,461.81
20.10.2023	EUR	CHF	5,770.06	5,535.06
20.10.2023	EUR	CHF	473,422.81	454,960.27
20.10.2023	EUR	CHF	16,477.09	15,760.53
20.10.2023	EUR	CHF	59,770,663.80	56,788,107.68
20.10.2023	EUR	CHF	4,594,739.32	4,365,461.83

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2023	EUR	CHF	68.57	65.59
20.10.2023	EUR	CHF	21,027.50	20,113.06
20.10.2023	EUR	CHF	6,711.21	6,455.19
20.10.2023	EUR	CHF	56,569.84	54,161.21
20.10.2023	EUR	CHF	431,611.17	417,476.77
20.10.2023	EUR	CHF	73,569.05	70,700.00
20.10.2023	EUR	CHF	7,457.96	7,173.45
20.10.2023	EUR	CHF	12,709.27	12,168.13
20.10.2023	EUR	CHF	26,466.91	25,364.35
20.10.2023	EUR	CHF	643,939.96	620,785.17
20.10.2023	EUR	CHF	84,221.01	81,240.60
20.10.2023	EUR	USD	1,620.26	1,728.95
20.10.2023	EUR	USD	32,901.13	34,702.60
20.10.2023	EUR	USD	37,840.48	40,441.45
20.10.2023	EUR	USD	176,021.07	184,469.03
20.10.2023	EUR	USD	3,236.05	3,452.07
20.10.2023	EUR	USD	80,112.15	84,152.53
20.10.2023	EUR	USD	1,090.54	1,145.54
20.10.2023	EUR	USD	1,203,942.31	1,264,621.00
20.10.2023	EUR	USD	44,451.42	46,982.66
20.10.2023	EUR	USD	10,460.57	11,005.82
20.10.2023	EUR	USD	437,932.54	464,043.83
20.10.2023	EUR	USD	7,100,820.95	7,458,702.33
20.10.2023	EUR	USD	1,084.18	1,148.67
20.10.2023	EUR	USD	1,074,110.94	1,135,275.11
20.10.2023	EUR	USD	14,174,148.44	14,888,525.52
20.10.2023	EUR	USD	2,432,190.75	2,554,773.16
20.10.2023	EUR	USD	117,895.72	124,214.22
20.10.2023	EUR	USD	25,631.84	26,862.01
20.10.2023	EUR	USD	157,041.98	166,480.83
20.10.2023	EUR	USD	168,360.26	177,482.69
20.10.2023	EUR	USD	79,253.44	83,384.45
20.10.2023	EUR	USD	180,423.60	192,666.24
20.10.2023	EUR	USD	51,927.56	55,191.41
20.10.2023	EUR	USD	18,419.68	19,468.57
20.10.2023	EUR	USD	10,276.84	10,862.04
20.10.2023	EUR	USD	110,740.10	116,054.96
20.10.2023	EUR	USD	13,449.25	14,150.28
20.10.2023	EUR	USD	105,752.40	113,184.15
20.10.2023	EUR	USD	102,347,156.73	107,505,453.43
20.10.2023	USD	EUR	112,541.25	106,761.60
20.10.2023	USD	EUR	24,243.59	22,880.46
20.10.2023	USD	EUR	7,093,033.97	6,642,630.41
20.10.2023	USD	EUR	109,369,633.91	102,424,725.40
20.10.2023	USD	EUR	37,972.77	35,598.19
20.10.2023	USD	EUR	9,221.04	8,641.74
20.10.2023	USD	EUR	157,342.50	149,891.97
20.10.2023	USD	EUR	22,973.40	21,684.56
20.10.2023	USD	EUR	1,278,771.28	1,197,570.04
20.10.2023	USD	EUR	10,317.96	9,807.24
20.10.2023	USD	EUR	15,370,610.57	14,394,585.69

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2023	USD	EUR	25,481.79	24,275.17
20.10.2023	USD	EUR	14,893.79	14,107.90
20.10.2023	USD	EUR	9,189.36	8,673.82
20.10.2023	USD	EUR	190,031.10	178,801.31
20.10.2023	USD	EUR	2,581,635.17	2,417,702.83
20.10.2023	USD	EUR	92,840.29	86,517.18
20.10.2023	USD	EUR	11,561.20	10,802.59
20.10.2023	USD	EUR	287,447.71	271,973.51
20.10.2023	USD	EUR	80,882.90	75,684.51
20.11.2023	CHF	EUR	14,038.65	14,560.68
20.11.2023	CHF	EUR	79,857.98	83,079.12
20.11.2023	CHF	EUR	56,788,107.68	59,901,613.86
20.11.2023	CHF	EUR	8,373.57	8,684.94
20.11.2023	CHF	EUR	3,262.72	3,411.72
20.11.2023	CHF	EUR	146,485.91	152,095.50
20.11.2023	CHF	EUR	9,114.12	9,554.61
20.11.2023	CHF	EUR	74,234,067.02	78,304,078.09
20.11.2023	CHF	EUR	206,006.33	214,382.69
20.11.2023	CHF	EUR	135,789.36	143,791.65
20.11.2023	CHF	EUR	554.33	576.64
20.11.2023	CHF	EUR	1,538.40	1,626.13
20.11.2023	CHF	EUR	2,106.64	2,222.14
20.11.2023	CHF	EUR	579.99	603.38
20.11.2023	CHF	EUR	38,255,447.73	40,352,868.79
20.11.2023	CHF	EUR	1,000,000.00	1,050,898.15
20.11.2023	CHF	EUR	116,272.25	120,595.85
20.11.2023	CHF	EUR	2,092.07	2,193.18
20.11.2023	CHF	EUR	100,318.38	106,041.66
20.11.2023	CHF	EUR	101,128.02	106,580.91
20.11.2023	CHF	EUR	1,307.77	1,382.34
20.11.2023	CHF	EUR	24,388,737.43	25,668,356.33
20.11.2023	CHF	EUR	47,428.30	49,236.36
20.11.2023	CHF	EUR	29,021.74	30,676.82
20.11.2023	CHF	EUR	60,555.79	62,992.46
20.11.2023	CHF	EUR	44,957.09	46,666.10
20.11.2023	CHF	EUR	29,857.77	31,686.80
20.11.2023	CHF	EUR	85,338.73	88,790.18
20.11.2023	CHF	EUR	31,579.96	33,407.41
20.11.2023	CHF	EUR	214,511.61	221,922.03
20.11.2023	CHF	EUR	4,365,461.83	4,604,805.82
20.11.2023	CHF	EUR	43,402.45	45,810.33
20.11.2023	CHF	EUR	5,241.54	5,540.58
20.11.2023	DKK	EUR	10,000,000.00	1,340,179.83
20.11.2023	EUR	CAD	7,293,295.45	10,630,000.00
20.11.2023	EUR	CHF	1,838.08	1,738.99
20.11.2023	EUR	CHF	28,443.73	27,342.16
20.11.2023	EUR	CHF	1,810.91	1,750.52
20.11.2023	EUR	CHF	100,862.48	96,956.28
20.11.2023	EUR	CHF	86,621.83	82,193.90
20.11.2023	EUR	CHF	8,723.58	8,411.21
20.11.2023	EUR	CHF	290,771.63	280,359.68

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.11.2023	EUR	CHF	5,854.71	5,550.66
20.11.2023	EUR	CHF	1,187.03	1,141.17
20.11.2023	EUR	CHF	82,866.80	78,563.28
20.11.2023	EUR	CHF	60,775.29	58,748.56
20.11.2023	EUR	CHF	192,570.12	185,507.03
20.11.2023	EUR	CHF	5,721.13	5,412.60
20.11.2023	EUR	CHF	117,085.35	110,332.10
20.11.2023	EUR	CHF	45,841.89	43,730.50
20.11.2023	EUR	CHF	20,855.97	20,042.00
20.11.2023	EUR	CHF	11,663.02	11,154.19
20.11.2023	EUR	CHF	3,765.87	3,578.30
20.11.2023	EUR	CHF	132,065.92	127,235.21
20.11.2023	EUR	CHF	4,605.35	4,339.72
20.11.2023	EUR	CHF	16,760.22	15,844.14
20.11.2023	EUR	CHF	173,859.38	167,141.80
20.11.2023	EUR	CHF	38,838,136.30	37,397,241.44
20.11.2023	EUR	CHF	9,788.86	9,338.00
20.11.2023	EUR	CHF	4,533,660.64	4,365,461.83
20.11.2023	EUR	CHF	8,423.11	8,096.06
20.11.2023	EUR	CHF	47,049.19	45,222.36
20.11.2023	EUR	CHF	58,981,003.56	56,792,808.33
20.11.2023	EUR	CHF	7,262.50	6,994.96
20.11.2023	EUR	CHF	22,028.53	21,168.80
20.11.2023	EUR	CHF	2,544.99	2,403.47
20.11.2023	EUR	CHF	1,951.57	1,850.22
20.11.2023	EUR	CHF	1,221.48	1,160.64
20.11.2023	EUR	CHF	102,664,648.75	98,855,790.28
20.11.2023	EUR	CHF	18,418.44	17,742.89
20.11.2023	EUR	CHF	75,686.76	71,606.64
20.11.2023	EUR	CHF	2,967.34	2,858.80
20.11.2023	EUR	CHF	25,404.17	24,069.99
20.11.2023	EUR	CHF	136,805.59	131,906.86
20.11.2023	EUR	CHF	75,360.90	71,889.93
20.11.2023	EUR	CHF	44,716.70	42,230.09
20.11.2023	EUR	CHF	99,084.42	93,743.97
20.11.2023	EUR	CHF	72,265.23	68,665.84
20.11.2023	EUR	CHF	55,541.94	52,548.34
20.11.2023	EUR	CHF	85,186.08	80,272.72
20.11.2023	EUR	CHF	45,778.21	43,781.00
20.11.2023	EUR	CHF	6,992.81	6,615.70
20.11.2023	EUR	DKK	15,312,198.11	113,900,000.00
20.11.2023	EUR	GBP	1,731,055.79	1,500,000.00
20.11.2023	EUR	GBP	91,115,485.69	78,500,000.00
20.11.2023	EUR	GBP	580,753.08	500,000.00
20.11.2023	EUR	SEK	10,721,423.80	124,516,000.00
20.11.2023	EUR	USD	17,269.13	18,302.24
20.11.2023	EUR	USD	28,247.42	30,007.91
20.11.2023	EUR	USD	200,174.92	212,062.11
20.11.2023	EUR	USD	3,629,793.05	4,000,000.00
20.11.2023	EUR	USD	51,547.99	54,688.50
20.11.2023	EUR	USD	175,678.13	188,696.76

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.11.2023	EUR	USD	1,079.94	1,147.55
20.11.2023	EUR	USD	12,350,718.21	13,420,290.41
20.11.2023	EUR	USD	49,122.01	51,882.37
20.11.2023	EUR	USD	203,567.08	215,250.61
20.11.2023	EUR	USD	62,347.28	65,790.35
20.11.2023	EUR	USD	39,250.73	41,966.29
20.11.2023	EUR	USD	1,546,317.93	1,656,222.48
20.11.2023	EUR	USD	1,880,284.19	2,000,000.00
20.11.2023	EUR	USD	5,387.62	5,731.80
20.11.2023	EUR	USD	378,555,638.17	418,000,000.00
20.11.2023	EUR	USD	4,530,726.39	5,000,000.00
20.11.2023	EUR	USD	288,551.04	305,263.05
20.11.2023	EUR	USD	11.32	12.10
20.11.2023	EUR	USD	92,347.02	97,758.92
20.11.2023	EUR	USD	44,094.94	46,679.08
20.11.2023	EUR	USD	1,163,833.06	1,264,621.00
20.11.2023	EUR	USD	2,379,588.79	2,585,661.18
20.11.2023	EUR	USD	106,262.24	115,190.92
20.11.2023	EUR	USD	1,882,326.54	2,000,000.00
20.11.2023	EUR	USD	105,657.63	112,978.12
20.11.2023	EUR	USD	63,382.25	68,134.97
20.11.2023	EUR	USD	4,433,300.11	5,000,000.00
20.11.2023	EUR	USD	24,426.79	25,914.97
20.11.2023	EUR	USD	12,329,006.17	13,000,000.00
20.11.2023	EUR	USD	777,906.98	831,804.27
20.11.2023	EUR	USD	6,864,257.62	7,458,702.33
20.11.2023	EUR	USD	1,437,526.86	1,527,119.28
20.11.2023	EUR	USD	99,225,534.01	107,818,465.26
20.11.2023	EUR	USD	758.19	799.86
20.11.2023	GBP	CHF	1,354,495.98	1,500,000.00
20.11.2023	GBP	EUR	3,016,076.00	3,500,000.00
20.11.2023	SEK	EUR	10,000,000.00	845,255.93
20.11.2023	USD	EUR	46,019.60	43,039.74
20.11.2023	USD	EUR	36,730.88	34,778.22
20.11.2023	USD	EUR	83,495.29	78,600.37
20.11.2023	USD	EUR	7,458,702.33	7,091,059.27
20.11.2023	USD	EUR	1,955,833.00	1,829,189.09
20.11.2023	USD	EUR	5,720.75	5,438.77
20.11.2023	USD	EUR	2,500,000.00	2,270,652.72
20.11.2023	USD	EUR	160,263.85	149,091.67
20.11.2023	USD	EUR	3,000,000.00	2,860,938.37
20.11.2023	USD	EUR	3,000,000.00	2,831,970.68
20.11.2023	USD	EUR	37,843.74	35,791.25
20.11.2023	USD	EUR	107,505,453.43	102,206,457.44
20.11.2023	USD	EUR	64,262.80	60,479.45
20.11.2023	USD	EUR	7,000,000.00	6,341,079.41
20.11.2023	USD	EUR	5,748.05	5,302.75
20.11.2023	USD	EUR	5,000,000.00	4,537,785.69
20.11.2023	USD	EUR	121,257.15	112,804.17
20.11.2023	USD	EUR	3,000,000.00	2,729,779.16
20.11.2023	USD	EUR	1,264,621.00	1,202,287.22

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.11.2023	USD	EUR	5,769.65	5,383.22
20.11.2023	USD	EUR	5,000,000.00	4,561,352.93
20.11.2023	USD	EUR	15,599.02	14,736.13
20.11.2023	USD	EUR	2,554,773.16	2,428,847.15
20.11.2023	USD	EUR	5,000,000.00	4,593,561.66
20.11.2023	USD	EUR	3,000,000.00	2,739,283.74
20.11.2023	USD	EUR	28,604.50	27,108.75
20.11.2023	USD	EUR	30,888.02	28,734.78
20.11.2023	USD	EUR	14,888,525.52	14,154,662.87
20.11.2023	USD	EUR	3,000,000.00	2,812,373.36
20.11.2023	USD	EUR	3,427.95	3,249.50
20.11.2023	USD	EUR	1,947,605.00	1,838,514.88
27.11.2023	EUR	USD	31,941.65	34,704.60
27.11.2023	USD	EUR	14,523.45	13,367.19
27.11.2023	USD	EUR	317,315.73	292,053.13
20.12.2023	CHF	EUR	1,878.87	1,959.12
20.12.2023	CHF	EUR	6,141.57	6,375.83
20.12.2023	CHF	EUR	37,397,241.44	38,920,269.42
20.12.2023	CHF	EUR	22,267.73	23,574.26
20.12.2023	CHF	EUR	56,538.53	58,816.00
20.12.2023	CHF	EUR	18,226.35	19,299.44
20.12.2023	CHF	EUR	19,694.87	20,828.39
20.12.2023	CHF	EUR	23,933.60	24,911.42
20.12.2023	CHF	EUR	633,383.65	668,515.48
20.12.2023	CHF	EUR	4,685.30	4,863.56
20.12.2023	CHF	EUR	23,774.87	25,177.83
20.12.2023	CHF	EUR	203,967.91	211,717.18
20.12.2023	CHF	EUR	623.35	660.09
20.12.2023	CHF	EUR	19,112.28	19,841.29
20.12.2023	CHF	EUR	756.57	798.47
20.12.2023	CHF	EUR	30,509.15	32,396.64
20.12.2023	CHF	EUR	65,264.98	69,111.15
20.12.2023	CHF	EUR	56,792,808.33	59,105,733.91
20.12.2023	CHF	EUR	13,901.47	14,430.37
20.12.2023	CHF	EUR	60,423.35	62,750.25
20.12.2023	CHF	EUR	183,538.27	191,377.47
20.12.2023	CHF	EUR	7,661.47	7,973.49
20.12.2023	CHF	EUR	44,438.52	47,054.86
20.12.2023	CHF	EUR	14,757.82	15,637.79
20.12.2023	CHF	EUR	1,107,237.77	1,168,652.81
20.12.2023	CHF	EUR	4,365,461.83	4,543,248.22
20.12.2023	CHF	EUR	25,288.48	26,772.25
20.12.2023	CHF	EUR	37,160.31	38,747.48
20.12.2023	CHF	EUR	151,691.23	159,368.32
20.12.2023	CHF	EUR	1,791.75	1,859.82
20.12.2023	CHF	EUR	7,230.53	7,656.23
20.12.2023	CHF	EUR	98,855,790.28	102,881,759.28
20.12.2023	CHF	EUR	371,202.68	392,982.56
20.12.2023	CHF	EUR	377,495.12	399,644.20
20.12.2023	CHF	EUR	15,698.57	16,318.20
20.12.2023	CHF	EUR	10,611.46	11,199.10

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2023	CHF	EUR	12,178.23	12,641.96
20.12.2023	EUR	CHF	12,186.35	11,715.01
20.12.2023	EUR	CHF	47,586.89	45,840.55
20.12.2023	EUR	CHF	63,115.35	60,077.73
20.12.2023	EUR	CHF	588,503.53	555,807.45
20.12.2023	EUR	CHF	1,765.15	1,692.92
20.12.2023	EUR	CHF	179,645.11	170,999.15
20.12.2023	EUR	CHF	8,872.90	8,407.71
20.12.2023	EUR	CHF	7,421.44	7,130.46
20.12.2023	EUR	CHF	947,500.29	912,785.77
20.12.2023	EUR	CHF	76,725.20	72,476.31
20.12.2023	EUR	CHF	2,500.51	2,405.67
20.12.2023	EUR	CHF	38,262,655.97	36,196,472.55
20.12.2023	EUR	CHF	16,390.74	15,436.50
20.12.2023	EUR	CHF	164,330.46	155,090.49
20.12.2023	EUR	CHF	217,443.43	209,494.13
20.12.2023	EUR	CHF	159,136.54	150,323.88
20.12.2023	EUR	CHF	8,073.36	7,777.81
20.12.2023	EUR	CHF	341,778.30	328,559.00
20.12.2023	EUR	CHF	50,917.04	48,082.08
20.12.2023	EUR	CHF	3,686,501.80	3,487,430.70
20.12.2023	EUR	CHF	65,548.98	63,143.46
20.12.2023	EUR	CHF	28,699.69	27,028.85
20.12.2023	EUR	CHF	10,269.00	9,710.59
20.12.2023	EUR	CHF	9,873.97	9,512.21
20.12.2023	EUR	CHF	92,832,194.05	87,819,255.57
20.12.2023	EUR	CHF	2,982.51	2,873.48
20.12.2023	EUR	CHF	29,701.45	28,086.34
20.12.2023	EUR	CHF	8,445.40	7,975.77
20.12.2023	EUR	CHF	179,278.55	172,724.48
20.12.2023	EUR	CHF	1,846.56	1,744.30
20.12.2023	EUR	CHF	11,791,851.40	11,136,719.72
20.12.2023	EUR	CHF	57,351,206.98	54,254,241.80
20.12.2023	EUR	CHF	11,374.59	10,741.28
20.12.2023	EUR	CHF	22,858.35	21,573.07
20.12.2023	EUR	CHF	23,972.26	23,092.53
20.12.2023	EUR	CHF	9,035.38	8,532.94
20.12.2023	EUR	CHF	1,185,930.88	1,123,754.90
20.12.2023	EUR	CHF	5,410.37	5,149.98
20.12.2023	EUR	CHF	24,043.09	23,160.76
20.12.2023	EUR	CHF	169,004.95	162,812.95
20.12.2023	EUR	CHF	154,133.33	148,287.36
20.12.2023	EUR	CHF	94,495.63	90,629.06
20.12.2023	EUR	CHF	142,752.24	137,464.98
20.12.2023	EUR	CHF	556,821.12	526,542.30
20.12.2023	EUR	CHF	2,776,868.77	2,675,352.00
20.12.2023	EUR	CHF	837.83	805.08
20.12.2023	EUR	CHF	1,357.76	1,282.57
20.12.2023	EUR	CHF	18,979.13	18,259.29
20.12.2023	EUR	CHF	20,233.98	19,493.25
20.12.2023	EUR	CHF	2,966.43	2,850.48

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2023	EUR	CHF	3,741.33	3,561.27
20.12.2023	EUR	USD	511,174.46	553,170.00
20.12.2023	EUR	USD	3,156.77	3,468.90
20.12.2023	EUR	USD	55,345.80	60,285.69
20.12.2023	EUR	USD	3,178.35	3,463.56
20.12.2023	EUR	USD	22,092.33	23,907.33
20.12.2023	EUR	USD	5,313.18	5,779.70
20.12.2023	EUR	USD	6,982,216.57	7,620,391.16
20.12.2023	EUR	USD	42,268.95	45,841.73
20.12.2023	EUR	USD	1,113,715.01	1,215,508.56
20.12.2023	EUR	USD	61,451.78	66,269.91
20.12.2023	EUR	USD	251,687.84	271,779.58
20.12.2023	EUR	USD	31,097.47	34,172.23
20.12.2023	EUR	USD	759,609.28	831,240.44
20.12.2023	EUR	USD	291,732.27	317,315.73
20.12.2023	EUR	USD	1,631,625.61	1,780,756.19
20.12.2023	EUR	USD	83,295,894.91	90,909,139.71
20.12.2023	EUR	USD	64,600.75	70,700.03
20.12.2023	EUR	USD	170,065.98	183,422.11
20.12.2023	EUR	USD	182,793.91	197,385.98
20.12.2023	EUR	USD	135,227.68	148,092.57
20.12.2023	EUR	USD	13,352.50	14,523.45
20.12.2023	EUR	USD	156,254.27	171,821.57
20.12.2023	EUR	USD	16,512,624.76	17,750,493.67
20.12.2023	EUR	USD	344,919.75	379,283.42
20.12.2023	EUR	USD	29,531.59	32,341.96
20.12.2023	EUR	USD	57,717.04	62,324.48
20.12.2023	EUR	USD	762,236.92	826,665.00
20.12.2023	EUR	USD	172,521.33	186,550.76
20.12.2023	EUR	USD	11,196,956.80	12,220,358.65
20.12.2023	USD	EUR	21,760.01	20,162.63
20.12.2023	USD	EUR	7,458,702.33	6,856,969.01
20.12.2023	USD	EUR	107,818,465.26	99,120,174.36
20.12.2023	USD	EUR	135,901.44	125,964.71
20.12.2023	USD	EUR	1,264,621.00	1,162,597.28
20.12.2023	USD	EUR	23,332.60	21,619.77
20.12.2023	USD	EUR	12,716.77	11,612.59
20.12.2023	USD	EUR	26,835.94	24,965.64
20.12.2023	USD	EUR	2,585,661.18	2,377,062.10
20.12.2023	USD	EUR	81,946.78	74,888.54
20.12.2023	USD	EUR	30,063.80	27,359.95
20.12.2023	USD	EUR	34,704.60	31,908.02
20.12.2023	USD	EUR	1,127,280.02	1,030,076.82
20.12.2023	USD	EUR	2,310.14	2,109.50
20.12.2023	USD	EUR	12,785.41	11,824.44
20.12.2023	USD	EUR	1,244,603.92	1,131,864.55
20.12.2023	USD	EUR	82,973.60	75,558.65
20.12.2023	USD	EUR	63,134.91	58,734.79
20.12.2023	USD	EUR	153,361.56	140,469.93
20.12.2023	USD	EUR	7,005.30	6,493.09
20.12.2023	USD	EUR	33,633.62	30,627.95

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2023	USD	EUR	13,420,290.41	12,337,603.97
20.12.2023	USD	EUR	78,715.23	71,585.01
20.12.2023	USD	EUR	12,997.91	11,820.53
20.12.2023	USD	EUR	203,096.25	187,686.27
20.12.2023	USD	EUR	14,737.58	13,420.55
20.12.2023	USD	EUR	34,816.50	32,104.47
17.01.2024	USD	EUR	140,054.51	127,705.40
22.01.2024	CHF	EUR	10,580.57	11,391.91
22.01.2024	CHF	EUR	82,433.00	88,667.29
22.01.2024	CHF	EUR	70,652.16	75,957.89
22.01.2024	CHF	EUR	942.89	1,016.37
22.01.2024	CHF	EUR	69,217.35	74,611.86
22.01.2024	CHF	EUR	3,487,430.70	3,694,770.11
22.01.2024	CHF	EUR	87,819,255.57	93,040,403.92
22.01.2024	CHF	EUR	25,707.96	27,493.14
22.01.2024	CHF	EUR	66,278.62	70,124.38
22.01.2024	CHF	EUR	21,996.96	23,433.48
22.01.2024	CHF	EUR	20,687.53	22,258.32
22.01.2024	CHF	EUR	36,196,472.55	38,348,473.86
22.01.2024	CHF	EUR	29,784.63	31,594.42
22.01.2024	CHF	EUR	422,931.58	448,630.00
22.01.2024	CHF	EUR	665,163.08	707,523.95
22.01.2024	CHF	EUR	836.61	885.15
22.01.2024	CHF	EUR	1,173,255.15	1,243,009.09
22.01.2024	CHF	EUR	491,823.81	521,064.38
22.01.2024	CHF	EUR	2,539.76	2,716.12
22.01.2024	CHF	EUR	50,410.39	54,050.18
22.01.2024	CHF	EUR	16,982.64	18,055.92
22.01.2024	CHF	EUR	615.37	662.84
22.01.2024	CHF	EUR	54,254,241.80	57,479,837.86
22.01.2024	CHF	EUR	12,783.15	13,543.15
22.01.2024	CHF	EUR	2,628.60	2,831.36
22.01.2024	CHF	EUR	17,656.52	19,034.44
22.01.2024	CHF	EUR	17,221.97	18,464.07
22.01.2024	CHF	EUR	3,785.14	4,026.20
22.01.2024	CHF	EUR	730,631.00	774,069.46
22.01.2024	CHF	EUR	52,784.75	55,922.98
22.01.2024	CHF	EUR	51,225.12	54,357.30
22.01.2024	EUR	CHF	24.82	23.35
22.01.2024	EUR	CHF	58,725,699.88	54,984,872.80
22.01.2024	EUR	CHF	36,111,283.81	33,810,995.03
22.01.2024	EUR	CHF	813.63	756.83
22.01.2024	EUR	CHF	122,976.99	116,081.30
22.01.2024	EUR	CHF	161,450.61	152,209.50
22.01.2024	EUR	CHF	13,593.92	12,626.32
22.01.2024	EUR	CHF	31,199.49	29,007.13
22.01.2024	EUR	CHF	6,538.50	6,114.23
22.01.2024	EUR	CHF	30,276.76	28,141.37
22.01.2024	EUR	CHF	23,919.02	22,238.25
22.01.2024	EUR	CHF	159,412.66	150,234.00
22.01.2024	EUR	CHF	153,155.49	144,337.10

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.01.2024	EUR	CHF	7,665.19	7,116.60
22.01.2024	EUR	CHF	18,176.00	16,996.60
22.01.2024	EUR	CHF	12,589.26	11,678.44
22.01.2024	EUR	CHF	44,078.46	40,941.00
22.01.2024	EUR	CHF	165,482.48	155,345.35
22.01.2024	EUR	CHF	42,460.17	39,602.64
22.01.2024	EUR	CHF	35,105.74	33,020.53
22.01.2024	EUR	CHF	95,930,072.51	89,819,326.89
22.01.2024	EUR	CHF	19,113.52	17,970.00
22.01.2024	EUR	CHF	166,626.84	155,413.02
22.01.2024	EUR	CHF	78,344.57	73,860.28
22.01.2024	EUR	CHF	47,060.15	44,481.35
22.01.2024	EUR	CHF	2,452,411.92	2,314,897.83
22.01.2024	EUR	CHF	65,766.55	61,831.87
22.01.2024	EUR	CHF	7,323.35	6,831.01
22.01.2024	EUR	CHF	14,285.42	13,410.32
22.01.2024	EUR	CHF	954.63	897.93
22.01.2024	EUR	CHF	3,737,343.21	3,499,274.45
22.01.2024	EUR	CHF	20,322.39	18,853.91
22.01.2024	EUR	CHF	1,154.34	1,073.76
22.01.2024	EUR	CHF	41,653.73	38,643.87
22.01.2024	EUR	CHF	26,281.42	24,841.25
22.01.2024	EUR	CHF	16,137.35	15,010.82
22.01.2024	EUR	USD	11,028,231.28	12,077,016.08
22.01.2024	EUR	USD	30,796.45	33,634.50
22.01.2024	EUR	USD	612,308.03	668,735.28
22.01.2024	EUR	USD	143,599.26	157,524.80
22.01.2024	EUR	USD	6,784,362.93	7,429,555.84
22.01.2024	EUR	USD	85,387.37	93,324.55
22.01.2024	EUR	USD	51,463.86	56,259.00
22.01.2024	EUR	USD	17,806.17	19,588.83
22.01.2024	EUR	USD	5,360.07	5,927.35
22.01.2024	EUR	USD	24,726.21	27,263.74
22.01.2024	EUR	USD	49,688.04	54,317.72
22.01.2024	EUR	USD	413,902.08	451,726.52
22.01.2024	EUR	USD	26,620.72	29,295.44
22.01.2024	EUR	USD	82,426,093.46	90,264,814.95
22.01.2024	EUR	USD	145,137.23	159,667.64
22.01.2024	EUR	USD	1,488.97	1,638.57
22.01.2024	EUR	USD	252,427.53	280,501.51
22.01.2024	EUR	USD	84,065.43	92,511.90
22.01.2024	EUR	USD	123,270.47	135,265.30
22.01.2024	EUR	USD	1,644,261.89	1,800,631.20
22.01.2024	EUR	USD	127,666.40	140,054.51
22.01.2024	EUR	USD	539.03	590.90
22.01.2024	EUR	USD	979,287.84	1,072,418.11
22.01.2024	EUR	USD	84,000.90	92,293.89
22.01.2024	EUR	USD	19,408.15	21,313.84
22.01.2024	EUR	USD	35,075.06	39,002.62
22.01.2024	EUR	USD	9,023.76	9,877.81
22.01.2024	EUR	USD	5,821.48	6,381.67

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.01.2024	EUR	USD	47,076.06	51,452.01
22.01.2024	USD	EUR	5,811.65	5,281.28
22.01.2024	USD	EUR	1,082,639.23	983,837.36
22.01.2024	USD	EUR	7,620,391.16	6,972,601.61
22.01.2024	USD	EUR	14,169.84	12,962.69
22.01.2024	USD	EUR	36,574.22	33,236.45
22.01.2024	USD	EUR	38,108.51	34,869.01
22.01.2024	USD	EUR	35,561.40	32,253.04
22.01.2024	USD	EUR	89,666.19	81,483.24
22.01.2024	USD	EUR	12,220,358.65	11,181,537.87
22.01.2024	USD	EUR	14,434.35	13,117.07
22.01.2024	USD	EUR	12,210.34	11,042.24
22.01.2024	USD	EUR	1,780,756.19	1,629,378.76
22.01.2024	USD	EUR	5,097.61	4,584.49
22.01.2024	USD	EUR	126,450.22	115,701.02
22.01.2024	USD	EUR	7,065.36	6,433.93
22.01.2024	USD	EUR	32,858.93	29,869.99
22.01.2024	USD	EUR	1,215,508.56	1,112,181.35
22.01.2024	USD	EUR	19,875.01	18,185.49
22.01.2024	USD	EUR	5,908.95	5,390.50
22.01.2024	USD	EUR	90,909,139.71	83,181,191.15
20.02.2024	CHF	EUR	363,822.02	383,015.70
20.02.2024	CHF	EUR	5,197,060.00	5,536,455.81
20.02.2024	CHF	EUR	14,190.00	15,116.68
20.02.2024	CHF	EUR	35,849.97	38,403.50
20.02.2024	CHF	EUR	11,626.33	12,372.02
20.02.2024	CHF	EUR	50,855.33	54,026.81
20.02.2024	CHF	EUR	75,398.56	80,944.99
20.02.2024	CHF	EUR	45,412.95	48,744.96
20.02.2024	CHF	EUR	30,421.92	32,338.01
20.02.2024	CHF	EUR	73,884.82	79,147.50
20.02.2024	CHF	EUR	4,405.00	4,637.39
20.02.2024	CHF	EUR	47,856.89	51,265.65
20.02.2024	CHF	EUR	50,527.81	53,577.55
20.02.2024	CHF	EUR	85,994.24	91,173.05
20.02.2024	CHF	EUR	19,484.71	20,757.17
20.02.2024	CHF	EUR	35,662.82	38,090.40
20.02.2024	CHF	EUR	42,710.24	45,320.33
20.02.2024	CHF	EUR	49,979.06	53,170.46
20.02.2024	CHF	EUR	26,482.44	28,041.91
20.02.2024	CHF	EUR	809.94	865.07
20.02.2024	CHF	EUR	24,596.22	26,077.47
20.02.2024	CHF	EUR	45,601.15	48,820.99
20.02.2024	CHF	EUR	11,667.12	12,486.64
20.02.2024	CHF	EUR	3,499,274.45	3,744,950.71
20.02.2024	CHF	EUR	623.10	668.94
20.02.2024	CHF	EUR	33,810,995.03	36,184,789.60
20.02.2024	CHF	EUR	47,994.33	51,581.90
20.02.2024	CHF	EUR	34,177.28	36,469.07
20.02.2024	CHF	EUR	33,704.69	35,714.41
20.02.2024	CHF	EUR	54,984,872.80	58,845,238.11

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.02.2024	CHF	EUR	136,510.64	146,077.55
20.02.2024	CHF	EUR	89,819,326.89	96,125,341.55
20.02.2024	EUR	CHF	538,462.58	506,581.29
20.02.2024	EUR	CHF	10,559.07	9,912.24
20.02.2024	EUR	CHF	7,994.66	7,594.38
20.02.2024	EUR	CHF	6,620.50	6,180.58
20.02.2024	EUR	CHF	977,088.60	918,240.51
20.02.2024	EUR	CHF	12,130.27	11,399.69
20.02.2024	EUR	CHF	29,636.18	28,152.36
20.02.2024	EUR	CHF	81,312.80	76,687.89
20.02.2024	EUR	CHF	67,126.72	62,702.53
20.02.2024	EUR	CHF	8,639.32	8,089.10
20.02.2024	EUR	CHF	59,954.80	56,022.48
20.02.2024	EUR	CHF	629,310.51	591,408.40
20.02.2024	EUR	CHF	404,183.03	379,839.89
20.02.2024	EUR	CHF	129,080.19	121,173.00
20.02.2024	EUR	CHF	44,047.46	41,144.38
20.02.2024	EUR	CHF	61,466.44	57,606.47
20.02.2024	EUR	CHF	103,576.28	97,500.70
20.02.2024	EUR	CHF	9,017.78	8,505.95
20.02.2024	EUR	CHF	9,303.32	8,757.61
20.02.2024	EUR	CHF	15,455.67	14,528.67
20.02.2024	EUR	CHF	30,995.67	29,252.85
20.02.2024	EUR	CHF	250,150.89	233,779.01
20.02.2024	EUR	CHF	42,053.44	39,520.65
20.02.2024	EUR	CHF	30,453.38	28,721.25
20.02.2024	EUR	CHF	3,507,562.71	3,322,363.40
20.02.2024	EUR	CHF	23,528.48	22,221.05
20.02.2024	EUR	CHF	44,231.23	41,567.27
20.02.2024	EUR	CHF	94,736.08	89,054.00
20.02.2024	EUR	CHF	211,494.33	198,212.91
20.02.2024	EUR	CHF	10,166.31	9,589.29
20.02.2024	EUR	CHF	9,443,624.22	8,816,114.28
20.02.2024	EUR	CHF	34,545,149.49	32,721,165.60
20.02.2024	EUR	CHF	62,927,274.49	59,604,714.40
20.02.2024	EUR	CHF	46,606.64	43,924.52
20.02.2024	EUR	CHF	9,501.91	8,878.70
20.02.2024	EUR	CHF	32,341.18	30,522.70
20.02.2024	EUR	CHF	152,220.18	143,580.47
20.02.2024	EUR	CHF	17,214.29	16,038.31
20.02.2024	EUR	CHF	4,982.86	4,682.75
20.02.2024	EUR	CHF	17,171.59	16,217.40
20.02.2024	EUR	CHF	84,632,629.74	80,164,026.89
20.02.2024	EUR	CHF	88,249.32	82,385.33
20.02.2024	EUR	CHF	13,008.94	12,120.25
20.02.2024	EUR	CHF	9,798.85	9,117.74
20.02.2024	EUR	CHF	12,860.27	11,979.61
20.02.2024	EUR	USD	153,473.71	166,901.12
20.02.2024	EUR	USD	21,716.37	23,591.04
20.02.2024	EUR	USD	5,650.63	6,096.32
20.02.2024	EUR	USD	42,906.86	46,750.67

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.02.2024	EUR	USD	112,512.30	122,202.42
20.02.2024	EUR	USD	19,521.13	21,165.30
20.02.2024	EUR	USD	30,126.80	32,382.24
20.02.2024	EUR	USD	765,797.91	831,905.41
20.02.2024	EUR	USD	9,133.63	9,872.77
20.02.2024	EUR	USD	1,839,153.59	1,979,481.01
20.02.2024	EUR	USD	18,009.92	19,386.51
20.02.2024	EUR	USD	11,221,910.01	12,078,141.74
20.02.2024	EUR	USD	5,480.22	5,980.92
20.02.2024	EUR	USD	111,971.99	121,676.04
20.02.2024	EUR	USD	682,465.91	741,379.78
20.02.2024	EUR	USD	225,060.19	241,537.97
20.02.2024	EUR	USD	1.11	1.19
20.02.2024	EUR	USD	545,352.21	586,180.00
20.02.2024	EUR	USD	54,533.70	59,454.00
20.02.2024	EUR	USD	787,274.89	847,343.96
20.02.2024	EUR	USD	66,770,751.86	71,865,360.23
20.02.2024	EUR	USD	75,131.55	81,460.26
20.02.2024	EUR	USD	1,745.13	1,875.78
20.02.2024	EUR	USD	13,556,029.00	14,779,121.72
20.02.2024	EUR	USD	294,348.43	319,248.84
20.02.2024	EUR	USD	10,427.70	11,327.87
20.02.2024	EUR	USD	684,595.62	738,593.10
20.02.2024	EUR	USD	6,832,822.22	7,354,166.56
20.02.2024	EUR	USD	5,020.39	5,438.21
20.02.2024	EUR	USD	69,398.46	75,389.28
20.02.2024	EUR	USD	59,414.32	63,700.77
20.02.2024	EUR	USD	90,235.27	98,319.00
20.02.2024	USD	EUR	29,383.25	27,184.69
20.02.2024	USD	EUR	1,800,631.20	1,642,574.47
20.02.2024	USD	EUR	5,914.25	5,511.04
20.02.2024	USD	EUR	90,264,814.95	82,341,503.75
20.02.2024	USD	EUR	37,477.44	34,798.48
20.02.2024	USD	EUR	12,077,016.08	11,016,913.57
20.02.2024	USD	EUR	4,805.57	4,432.43
20.02.2024	USD	EUR	7,036.38	6,447.62
20.02.2024	USD	EUR	27,033.28	24,859.45
20.02.2024	USD	EUR	10,654.83	9,773.50
20.02.2024	USD	EUR	9,160.09	8,432.57
20.02.2024	USD	EUR	7,429,555.84	6,777,400.48
20.02.2024	USD	EUR	58,793.00	53,948.68
20.02.2024	USD	EUR	7,420.71	6,829.20
20.02.2024	USD	EUR	35,386.80	32,582.28
20.02.2024	USD	EUR	23,968.78	22,267.85
20.02.2024	USD	EUR	24,064.85	22,087.27
20.02.2024	USD	EUR	1,072,418.11	978,282.84
20.02.2024	USD	EUR	10,639.98	9,822.96
20.02.2024	USD	EUR	88,747.65	82,570.16
20.02.2024	USD	EUR	36,519.24	33,672.41
20.02.2024	USD	EUR	53,804.90	49,354.37
20.02.2024	USD	EUR	1,125.66	1,039.22

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.02.2024	USD	EUR	20,609.07	19,223.18
20.02.2024	USD	EUR	178,851.00	164,963.54
20.02.2024	USD	EUR	19,599.12	18,205.07
21.02.2024	EUR	USD	9,912.71	10,676.24
21.02.2024	USD	EUR	5,271.93	4,895.01
05.03.2024	EUR	USD	1,474,928.57	1,600,000.00
14.03.2024	EUR	CAD	115,338.33	170,000.00
14.03.2024	EUR	GBP	58,467.07	50,000.00
20.03.2024	CHF	EUR	668,702.03	697,765.35
20.03.2024	CHF	EUR	59,563.63	62,121.94
20.03.2024	CHF	EUR	114,411.12	120,195.15
20.03.2024	CHF	EUR	101,755.93	106,927.14
20.03.2024	CHF	EUR	80,164,026.89	84,800,224.78
20.03.2024	CHF	EUR	120,075.63	126,091.72
20.03.2024	CHF	EUR	23,508.19	24,447.00
20.03.2024	CHF	EUR	37,638.65	39,247.07
20.03.2024	CHF	EUR	243.92	253.82
20.03.2024	CHF	EUR	1,000,000.00	1,045,505.63
20.03.2024	CHF	EUR	3,322,363.40	3,514,508.61
20.03.2024	CHF	EUR	43,210.66	45,021.98
20.03.2024	CHF	EUR	56,581.16	59,756.75
20.03.2024	CHF	EUR	27,478.66	28,677.73
20.03.2024	CHF	EUR	4,804.16	5,035.13
20.03.2024	CHF	EUR	46,415.63	48,748.34
20.03.2024	CHF	EUR	32,023.58	33,344.77
20.03.2024	CHF	EUR	48,489.69	50,541.79
20.03.2024	CHF	EUR	38,875.58	40,454.18
20.03.2024	CHF	EUR	63,863.78	67,177.09
20.03.2024	CHF	EUR	50,841.45	53,501.66
20.03.2024	CHF	EUR	71,174.59	74,867.19
20.03.2024	CHF	EUR	47,716.88	50,121.30
20.03.2024	CHF	EUR	59,604,714.40	63,051,887.18
20.03.2024	CHF	EUR	46,227.22	48,145.93
20.03.2024	CHF	EUR	32,721,165.60	34,613,558.05
20.03.2024	CHF	EUR	36,192.77	38,285.94
20.03.2024	DKK	EUR	8,000,000.00	1,074,010.03
20.03.2024	EUR	CAD	7,095,555.04	10,600,000.00
20.03.2024	EUR	CHF	23,085.66	21,824.54
20.03.2024	EUR	CHF	207,666.76	199,244.21
20.03.2024	EUR	CHF	3,050,981.39	2,923,548.00
20.03.2024	EUR	CHF	54,244,867.39	52,194,411.40
20.03.2024	EUR	CHF	4,672,768.57	4,486,755.00
20.03.2024	EUR	CHF	5,518.21	5,298.54
20.03.2024	EUR	CHF	32,558.32	30,940.89
20.03.2024	EUR	CHF	20,201.22	19,233.02
20.03.2024	EUR	CHF	3,411,208.06	3,282,264.40
20.03.2024	EUR	CHF	33,784,004.97	32,506,969.58
20.03.2024	EUR	CHF	3,403,956.29	3,262,324.48
20.03.2024	EUR	CHF	42,124.25	40,099.00
20.03.2024	EUR	CHF	38,021.22	36,203.50
20.03.2024	EUR	CHF	35,119.93	33,389.29

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2024	EUR	CHF	78,710.66	75,472.66
20.03.2024	EUR	CHF	14,004.04	13,330.75
20.03.2024	EUR	CHF	3,017.82	2,869.11
20.03.2024	EUR	CHF	64,428.54	61,917.24
20.03.2024	EUR	CHF	13,754.85	13,090.24
20.03.2024	EUR	CHF	67,839.80	64,730.84
20.03.2024	EUR	CHF	183,858.29	176,581.55
20.03.2024	EUR	CHF	68,482.82	65,679.27
20.03.2024	EUR	CHF	31,268.18	30,023.46
20.03.2024	EUR	CHF	54,214.63	52,135.07
20.03.2024	EUR	CHF	11,845.10	11,216.15
20.03.2024	EUR	CHF	14,120.59	13,570.20
20.03.2024	EUR	CHF	80,683,425.04	77,633,591.57
20.03.2024	EUR	CHF	1,150,513.29	1,100,000.00
20.03.2024	EUR	CHF	52,446.93	50,256.33
20.03.2024	EUR	CHF	925.07	887.55
20.03.2024	EUR	CHF	110,952.92	105,618.53
20.03.2024	EUR	CHF	21,780.28	20,870.56
20.03.2024	EUR	CHF	8,968.76	8,608.32
20.03.2024	EUR	CHF	20,430.17	19,456.30
20.03.2024	EUR	CHF	58,872.26	55,947.60
20.03.2024	EUR	CHF	24,404.75	23,453.50
20.03.2024	EUR	CHF	10,661.50	10,252.55
20.03.2024	EUR	DKK	13,931,528.57	103,786,600.00
20.03.2024	EUR	GBP	2,274,021.91	2,000,000.00
20.03.2024	EUR	GBP	84,994,455.03	74,725,000.00
20.03.2024	EUR	SEK	9,968,074.66	114,520,000.00
20.03.2024	EUR	SEK	599,035.14	6,700,000.00
20.03.2024	EUR	USD	4,889.00	5,271.93
20.03.2024	EUR	USD	1,500,000.00	1,625,109.90
20.03.2024	EUR	USD	7,339,981.52	8,000,000.00
20.03.2024	EUR	USD	774,564.94	843,423.76
20.03.2024	EUR	USD	1,102,431.50	1,200,000.00
20.03.2024	EUR	USD	6,753,757.52	7,354,166.56
20.03.2024	EUR	USD	41,747.62	45,702.58
20.03.2024	EUR	USD	21,516.48	23,183.47
20.03.2024	EUR	USD	9,745.26	10,539.45
20.03.2024	EUR	USD	39,132.93	42,385.86
20.03.2024	EUR	USD	820,626.00	890,000.00
20.03.2024	EUR	USD	14,266.66	15,595.67
20.03.2024	EUR	USD	20,666.66	22,267.81
20.03.2024	EUR	USD	6,689,285.17	7,305,468.67
20.03.2024	EUR	USD	75,467.87	82,735.80
20.03.2024	EUR	USD	106,838.06	116,792.70
20.03.2024	EUR	USD	117,409.97	127,047.57
20.03.2024	EUR	USD	5,299.10	5,781.66
20.03.2024	EUR	USD	5,450,848.79	6,000,000.00
20.03.2024	EUR	USD	3,619.34	3,920.20
20.03.2024	EUR	USD	64,225.29	69,711.74
20.03.2024	EUR	USD	11,072,548.08	12,056,897.60
20.03.2024	EUR	USD	5,627.23	6,094.09

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2024	EUR	USD	13,462,528.11	14,600,000.00
20.03.2024	EUR	USD	435,704.05	474,370.61
20.03.2024	EUR	USD	1,817,872.17	1,979,481.01
20.03.2024	EUR	USD	1,005,113.29	1,100,000.00
20.03.2024	EUR	USD	2,736,247.87	3,000,000.00
20.03.2024	EUR	USD	11,747.03	12,756.16
20.03.2024	EUR	USD	374,587,115.34	408,600,000.00
20.03.2024	EUR	USD	1,082.11	1,176.82
20.03.2024	EUR	USD	58,972,229.19	64,214,860.36
20.03.2024	EUR	USD	21,561.87	23,354.20
20.03.2024	GBP	EUR	869,284.00	1,000,000.00
20.03.2024	GBP	EUR	13,000,000.00	15,087,437.50
20.03.2024	GBP	EUR	2,158,562.50	2,500,000.00
20.03.2024	GBP	EUR	777,929.40	900,000.00
20.03.2024	GBP	EUR	780,000.00	912,099.35
20.03.2024	GBP	EUR	3,800,000.00	4,331,772.76
20.03.2024	GBP	EUR	689,867.20	800,000.00
20.03.2024	GBP	EUR	1,712,155.80	2,000,000.00
20.03.2024	GBP	EUR	788,141.90	910,000.00
20.03.2024	GBP	EUR	2,800,000.00	3,275,286.68
20.03.2024	SEK	EUR	60,625,000.00	5,312,180.53
20.03.2024	USD	EUR	2,000,000.00	1,822,652.29
20.03.2024	USD	EUR	3,000,000.00	2,734,393.83
20.03.2024	USD	EUR	44,436.44	40,980.36
20.03.2024	USD	EUR	21,270.96	19,477.74
20.03.2024	USD	EUR	30,653.26	28,306.25
20.03.2024	USD	EUR	7,354,166.56	6,825,687.69
20.03.2024	USD	EUR	11,768.20	10,821.58
20.03.2024	USD	EUR	7,025.28	6,486.42
20.03.2024	USD	EUR	63,287.46	58,739.55
20.03.2024	USD	EUR	18,751.04	17,315.34
20.03.2024	USD	EUR	28,105.20	25,988.56
20.03.2024	USD	EUR	27,000,000.00	24,791,316.80
20.03.2024	USD	EUR	6,500,000.00	5,913,606.75
20.03.2024	USD	EUR	4,543.38	4,144.46
20.03.2024	USD	EUR	1,500,000.00	1,384,253.31
20.03.2024	USD	EUR	70,120.20	64,804.00
20.03.2024	USD	EUR	5,000,000.00	4,554,157.13
20.03.2024	USD	EUR	10,676.24	9,901.22
20.03.2024	USD	EUR	980,000.00	908,286.26
20.03.2024	USD	EUR	31,500,000.00	29,042,161.84
20.03.2024	USD	EUR	71,865,360.23	66,701,032.77
20.03.2024	USD	EUR	847,343.96	786,452.85
20.03.2024	USD	EUR	49,710.55	45,800.35
20.03.2024	USD	EUR	10,633.41	9,727.71
20.03.2024	USD	EUR	12,078,141.74	11,210,192.58
20.03.2024	USD	EUR	3,700,000.00	3,408,338.27
20.03.2024	USD	EUR	128,986.90	118,000.47
20.03.2024	USD	EUR	1,979,481.01	1,837,233.23
20.03.2024	USD	EUR	10,000,000.00	9,138,692.82
20.03.2024	USD	EUR	174,373.21	160,586.09

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2024	USD	EUR	44,151.05	40,730.69
20.03.2024	USD	EUR	3,000,000.00	2,791,245.80
20.03.2024	USD	SEK	3,647,820.24	38,000,000.00
22.04.2024	CHF	EUR	115,333.36	117,792.03
22.04.2024	CHF	EUR	46,396.24	47,336.48
22.04.2024	CHF	EUR	39,177.39	40,313.51
22.04.2024	CHF	EUR	3,282,264.40	3,419,068.16
22.04.2024	CHF	EUR	671,663.69	695,874.56
22.04.2024	CHF	EUR	56,752.84	57,829.80
22.04.2024	CHF	EUR	50,484.83	51,787.39
22.04.2024	CHF	EUR	155,655.73	161,266.51
22.04.2024	CHF	EUR	31,283.84	32,063.36
22.04.2024	CHF	EUR	52,194,411.40	54,369,858.16
22.04.2024	CHF	EUR	45,426.36	47,194.35
22.04.2024	CHF	EUR	3,523.72	3,616.01
22.04.2024	CHF	EUR	483,690.00	498,799.64
22.04.2024	CHF	EUR	32,506,969.58	33,861,849.92
22.04.2024	CHF	EUR	7,719.25	7,997.50
22.04.2024	CHF	EUR	58,686.99	60,652.24
22.04.2024	CHF	EUR	5,899.87	6,028.96
22.04.2024	CHF	EUR	77,633,591.57	80,869,335.42
22.04.2024	CHF	EUR	59,181.18	61,647.83
22.04.2024	CHF	EUR	67,389.13	69,129.96
22.04.2024	CHF	EUR	51,868.43	52,941.72
22.04.2024	CHF	EUR	35,776.18	36,698.86
22.04.2024	CHF	EUR	331,784.92	337,781.56
22.04.2024	CHF	EUR	47,197.19	48,608.39
22.04.2024	EUR	CHF	62,948.43	61,833.80
22.04.2024	EUR	CHF	2,909.70	2,852.04
22.04.2024	EUR	CHF	8,621.25	8,404.53
22.04.2024	EUR	CHF	34,453.68	33,588.96
22.04.2024	EUR	CHF	158,854.33	154,999.25
22.04.2024	EUR	CHF	32,749,521.63	31,806,335.41
22.04.2024	EUR	CHF	12,767.78	12,324.13
22.04.2024	EUR	CHF	163,468.56	156,935.05
22.04.2024	EUR	CHF	707,297.86	682,720.67
22.04.2024	EUR	CHF	14,108.78	13,823.40
22.04.2024	EUR	CHF	77,156,834.27	74,934,717.44
22.04.2024	EUR	CHF	9,757.61	9,549.13
22.04.2024	EUR	CHF	3,379,596.79	3,282,264.40
22.04.2024	EUR	CHF	3,211.73	3,129.90
22.04.2024	EUR	CHF	8,748.09	8,585.58
22.04.2024	EUR	CHF	35,798.71	34,929.95
22.04.2024	EUR	CHF	141,468.70	137,488.05
22.04.2024	EUR	CHF	97,691.20	94,296.63
22.04.2024	EUR	CHF	3,927.31	3,808.52
22.04.2024	EUR	CHF	22,526.23	22,127.36
22.04.2024	EUR	CHF	3,796,299.53	3,664,385.71
22.04.2024	EUR	CHF	31,989.19	30,954.08
22.04.2024	EUR	CHF	59,763.29	58,263.35
22.04.2024	EUR	CHF	45,278.44	44,141.59

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.04.2024	EUR	CHF	41,848.14	40,282.27
22.04.2024	EUR	CHF	19,290.90	18,731.89
22.04.2024	EUR	CHF	207,393.55	203,540.80
22.04.2024	EUR	CHF	16,372.43	16,031.44
22.04.2024	EUR	CHF	3,391.70	3,306.54
22.04.2024	EUR	CHF	210,838.68	205,466.93
22.04.2024	EUR	CHF	25,243.59	24,717.84
22.04.2024	EUR	CHF	13,620.79	13,180.05
22.04.2024	EUR	CHF	53,742,186.37	52,194,411.40
22.04.2024	EUR	USD	76,344.64	82,878.60
22.04.2024	EUR	USD	17,404.25	18,903.36
22.04.2024	EUR	USD	19,537.67	21,307.68
22.04.2024	EUR	USD	1,754.21	1,896.00
22.04.2024	EUR	USD	7,659.58	8,287.86
22.04.2024	EUR	USD	6,495.76	7,057.68
22.04.2024	EUR	USD	5,497.38	5,886.70
22.04.2024	EUR	USD	19,682.53	21,314.70
22.04.2024	EUR	USD	11,017,643.21	11,709,551.20
22.04.2024	EUR	USD	15,479.00	16,765.23
22.04.2024	EUR	USD	19,888.30	21,623.46
22.04.2024	EUR	USD	1,092.28	1,185.01
22.04.2024	EUR	USD	6,919,614.75	7,354,166.56
22.04.2024	EUR	USD	1,862,515.06	1,979,481.01
22.04.2024	EUR	USD	5,343.85	5,806.12
22.04.2024	EUR	USD	22,010.07	23,705.40
22.04.2024	EUR	USD	6,551.52	7,092.18
22.04.2024	EUR	USD	51,938.77	56,305.00
22.04.2024	EUR	USD	53,809.84	57,882.44
22.04.2024	EUR	USD	793,586.53	843,423.76
22.04.2024	EUR	USD	10,100.52	10,978.00
22.04.2024	EUR	USD	267,869.36	291,041.40
22.04.2024	EUR	USD	60,827,561.86	64,647,532.74
22.04.2024	EUR	USD	39,502.14	41,999.62
22.04.2024	USD	EUR	17,775.00	16,446.49
22.04.2024	USD	EUR	11,762.80	10,793.89
22.04.2024	USD	EUR	18,837.44	17,592.42
22.04.2024	USD	EUR	2,959.23	2,751.15
22.04.2024	USD	EUR	1,979,481.01	1,815,130.06
22.04.2024	USD	EUR	15,291.64	14,074.80
22.04.2024	USD	EUR	843,423.76	773,396.57
22.04.2024	USD	EUR	124,816.46	115,306.55
22.04.2024	USD	EUR	12,056,897.60	11,055,846.02
22.04.2024	USD	EUR	62,805.53	57,893.55
22.04.2024	USD	EUR	4,253.26	3,916.14
22.04.2024	USD	EUR	247,503.44	226,953.90
22.04.2024	USD	EUR	2,352.92	2,213.10
22.04.2024	USD	EUR	64,214,860.36	58,883,274.29
22.04.2024	USD	EUR	8,264.55	7,630.85
22.04.2024	USD	EUR	224,551.85	206,683.07
22.04.2024	USD	EUR	10,548.90	9,794.93
22.04.2024	USD	EUR	35,519.40	32,828.30

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.04.2024	USD	EUR	7,354,166.56	6,743,570.01

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
BOBL MAR 24	11.03.2024	120	120
Bund DEC 23	11.12.2023	50	50
Bund MAR 24	11.03.2024	170	170
Euro-BTP DEC 23	11.12.2023	150	150
Euro OAT DEC 23	11.12.2023	400	400
Euro OAT JUN 23	12.06.2023	470	0
Euro OAT MAR 24	11.03.2024	120	120
Euro OAT SEP 23	11.09.2023	470	470
US 10yr Note JUN 24	28.06.2024	50	50
US 10yr Note MAR 24	28.03.2024	50	50
US 5yr Note JUN 24	03.07.2024	50	50
US 5yr Note MAR 24	03.04.2024	50	50
10yr Lg Gilt DEC 23	29.12.2023	140	140
10yr Lg Gilt JUN 23	30.06.2023	70	0
10yr Lg Gilt SEP 23	29.09.2023	140	140

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
Bund DEC 23	11.12.2023	150	150
Euro-BTP JUN 24	10.06.2024	150	150
Euro-BTP MAR 24	11.03.2024	150	150

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

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

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

4 Divergences in the totals may be attributed to rounding differences

LGT EM LC Bond Fund UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (EUR) A	2,969,215	2,686,290	2,028,682
Units outstanding at the end of the period (EUR) A	3,624	3,383	2,534
Net asset value per unit at the end of the period (EUR) A	819.33	794.02	800.54
Net asset value per unit at the beginning of the period (EUR) A	794.02	800.54	870.63
Percent change in asset value vs previous year (EUR) A ¹	8.10%	2.20%	-3.32%
Net asset value (USD) A	5,686,897	5,767,506	5,217,263
Units outstanding at the end of the period (USD) A	9,342	9,462	8,872
Net asset value per unit at the end of the period (USD) A	608.75	609.51	588.03
Net asset value per unit at the beginning of the period (USD) A	609.51	588.03	730.62
Percent change in asset value vs previous year (USD) A ¹	4.70%	6.92%	-15.29%
Net asset value (EUR) B	6,735,343	6,737,114	11,482,253
Units outstanding at the end of the period (EUR) B	5,181	5,602	9,758
Net asset value per unit at the end of the period (EUR) B	1,299.98	1,202.60	1,176.74
Net asset value per unit at the beginning of the period (EUR) B	1,202.60	1,176.74	1,217.09
Percent change in asset value vs previous year (EUR) B	8.10%	2.20%	-3.32%
Net asset value (CHF) B	3,044,373	5,274,361	5,937,072
Units outstanding at the end of the period (CHF) B	2,911	5,441	6,007
Net asset value per unit at the end of the period (CHF) B	1,045.92	969.37	988.36
Net asset value per unit at the beginning of the period (CHF) B	969.37	988.36	1,096.51
Percent change in asset value vs previous year (CHF) B	7.90%	-1.92%	-9.86%
Net asset value (USD) B	9,939,888	11,289,271	12,789,013
Units outstanding at the end of the period (USD) B	9,607	11,424	13,837
Net asset value per unit at the end of the period (USD) B	1,034.70	988.22	924.25
Net asset value per unit at the beginning of the period (USD) B	988.22	924.25	1,091.10
Percent change in asset value vs previous year (USD) B	4.70%	6.92%	-15.29%
Net asset value (EUR) I1	941,162	1,297,132	5,404,940
Units outstanding at the end of the period (EUR) I1	800	1,200	5,145
Net asset value per unit at the end of the period (EUR) I1	1,176.45	1,080.94	1,050.52
Net asset value per unit at the beginning of the period (EUR) I1	1,080.94	1,050.52	1,078.82
Percent change in asset value vs previous year (EUR) I1	8.84%	2.90%	-2.62%
Net asset value (EUR) C	n.a.	163,524	158,987
Units outstanding at the end of the period (EUR) C	n.a.	156	156
Net asset value per unit at the end of the period (EUR) C	n.a.	1,048.23	1,019.14
Net asset value per unit at the beginning of the period (EUR) C	1,048.23 ³	1,019.14	1,047.01
Percent change in asset value vs previous year (EUR) C	n.a. ³	2.85%	-2.66%

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) C	15,974,151	10,582,273	7,455,548
Units outstanding at the end of the period (USD) C	15,938	11,126	8,435
Net asset value per unit at the end of the period (USD) C	1,002.27	951.14	883.89
Net asset value per unit at the beginning of the period (USD) C	951.14	883.89	1,036.45
Percent change in asset value vs previous year (USD) C	5.38%	7.61%	-14.72%
Net asset value (EUR) IM	38,258,630	26,631,452	25,712,703
Units outstanding at the end of the period (EUR) IM	24,870	18,955	18,944
Net asset value per unit at the end of the period (EUR) IM	1,538.34	1,404.99	1,357.28
Net asset value per unit at the beginning of the period (EUR) IM	1,404.99	1,357.28	1,385.96
Percent change in asset value vs previous year (EUR) IM	9.49%	3.52%	-2.07%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	8.10%	10.47%	6.81%
Cumulative performance of benchmark in percent ²	5.09%	7.02%	2.64%

¹ Distribution in performance included

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

³ Closing 10.07.2023

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (EUR) A ¹	10.91%	-5.78%	-1.35%
Percent change in asset value vs previous year (USD) A ¹	14.88%	-11.63%	-8.30%
Percent change in asset value vs previous year (EUR) B	10.91%	-5.78%	-1.35%
Percent change in asset value vs previous year (CHF) B	4.46%	-10.25%	-5.46%
Percent change in asset value vs previous year (USD) B	14.88%	-11.63%	-8.30%
Percent change in asset value vs previous year (EUR) I1	11.66%	-5.14%	-0.61%
Percent change in asset value vs previous year (USD) C	15.62%	-11.07%	-7.67%
Percent change in asset value vs previous year (EUR) IM	12.34%	-4.57%	-0.07%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	10.91%	4.49%	3.08%
Cumulative performance of benchmark in percent ²	8.89%	2.46%	0.60%

¹ Distribution in performance included

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

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	EUR
Bank balance	
Current account balance	47,951.56
Transferable securities	
Investment fund units	81,559,276.79
Other assets	43.04
Total assets	81,607,271.39
Liabilities	-37,231.50
Net assets	81,570,039.89

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	EUR
Earnings from cash in banks	396.74
Earnings from transferable securities	
Units of other investment undertakings	5,526,553.29
Buying into current earnings with the issue of units	38,158.35
Total earnings	5,565,108.38
	30.04.2024
Expenses	EUR
Interest payable	83.00
Ongoing remuneration as specified by internal regulations	478,896.14
thereof management fees	441,940.32
thereof depositary fees	10,998.59
thereof other remuneration as specified by internal regulations	25,957.23
Other expenses	52,745.48
Adjustment of current earnings with the redemption of units	-62,444.94
Total expenses	469,279.68
Net earnings	5,095,828.70
Capital gains and capital losses realized	-839,243.21
Profit or loss realized	4,256,585.49
Capital gains and capital losses not realized	2,420,492.98
Net profit / loss	6,677,078.47

Distribution of profit

30.04.2024

EUR

Net earnings of the period	5,095,828.70
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	127.76
Net earnings available for distribution	5,095,956.46
Net earnings provided for distribution to investors	331,213.10
Net earnings retained for reinvestment	4,638,047.25
Balance carried forward into new year (Net earnings)	126,696.11
Realized capital gains of the period	-839,243.21
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	-839,243.21
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-839,243.21
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

30.04.2024

EUR

Net assets at the beginning of the period under review	67,927,223.71
Distributions	-383,218.13
Balance from unit movements	7,348,955.84
Net profit / loss	6,677,078.47
Net assets at the end of the period under review	81,570,039.89

Changes in the number of units outstanding

30.04.2024

Number

LGT EM LC Bond Fund (EUR) A	
Number of units outstanding at the beginning of the period	3,383.146
Number of units issued	340.886
Number of units redeemed	-100.056
Number of units outstanding at the end of the period	3,623.976

30.04.2024

Number

LGT EM LC Bond Fund (USD) A	
Number of units outstanding at the beginning of the period	9,462.488
Number of units issued	27.000
Number of units redeemed	-147.603
Number of units outstanding at the end of the period	9,341.885

	30.04.2024
	Number
LGT EM LC Bond Fund (EUR) B	
Number of units outstanding at the beginning of the period	5,602.119
Number of units issued	60.936
Number of units redeemed	-481.937
Number of units outstanding at the end of the period	5,181.118

	30.04.2024
	Number
LGT EM LC Bond Fund (CHF) B	
Number of units outstanding at the beginning of the period	5,441.004
Number of units issued	252.712
Number of units redeemed	-2,783.000
Number of units outstanding at the end of the period	2,910.716

	30.04.2024
	Number
LGT EM LC Bond Fund (USD) B	
Number of units outstanding at the beginning of the period	11,423.855
Number of units issued	441.135
Number of units redeemed	-2,258.408
Number of units outstanding at the end of the period	9,606.582

	30.04.2024
	Number
LGT EM LC Bond Fund (EUR) I1	
Number of units outstanding at the beginning of the period	1,200.000
Number of units issued	0.000
Number of units redeemed	-400.000
Number of units outstanding at the end of the period	800.000

	30.04.2024
	Number
LGT EM LC Bond Fund (EUR) C	
Number of units outstanding at the beginning of the period	156.000
Number of units issued	0.000
Number of units redeemed	-156.000
Number of units outstanding at the end of the period	0.000

	30.04.2024
	Number
LGT EM LC Bond Fund (USD) C	
Number of units outstanding at the beginning of the period	11,125.926
Number of units issued	7,734.000
Number of units redeemed	-2,922.000
Number of units outstanding at the end of the period	15,937.926

30.04.2024
Number

LGT EM LC Bond Fund (EUR) IM	
Number of units outstanding at the beginning of the period	18,954.949
Number of units issued	5,935.050
Number of units redeemed	-20.000
Number of units outstanding at the end of the period	24,869.999

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTK035							
LGT EM LC Bond Sub-Fund A (EUR)		68,913	20,769	8,611	81,071	81,559,276.79	99.99
Total Investment fund units						81,559,276.79	99.99
Total Securities						81,559,276.79	99.99
Total Securities						81,559,276.79	99.99
Current account balance						47,951.56	0.06
Other assets						43.04	0.00
Total assets as of 30.04.2024						81,607,271.39	100.05
Liabilities						-37,231.50	-0.05
Net assets as of 30.04.2024						81,570,039.89	100.00

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

LGT Sustainable Bond Fund Global UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (EUR) A	4,796,216	10,460,751	9,617,679
Units outstanding at the end of the period (EUR) A	4,541	9,637	8,008
Net asset value per unit at the end of the period (EUR) A	1,056.13	1,085.49	1,200.94
Net asset value per unit at the beginning of the period (EUR) A	1,085.49	1,200.94	1,227.47
Percent change in asset value vs previous year (EUR) A ¹	-0.47%	-8.34%	-1.26%
Net asset value (EUR) B	7,734,884	9,913,381	11,566,456
Units outstanding at the end of the period (EUR) B	5,497	7,013	7,500
Net asset value per unit at the end of the period (EUR) B	1,407.06	1,413.65	1,542.25
Net asset value per unit at the beginning of the period (EUR) B	1,413.65	1,542.25	1,562.01
Percent change in asset value vs previous year (EUR) B	-0.47%	-8.34%	-1.27%
Net asset value (EUR) I1	12,662,832	34,201,891	31,756,484
Units outstanding at the end of the period (EUR) I1	9,332	25,213	21,566
Net asset value per unit at the end of the period (EUR) I1	1,356.99	1,356.54	1,472.56
Net asset value per unit at the beginning of the period (EUR) I1	1,356.54	1,472.56	1,483.98
Percent change in asset value vs previous year (EUR) I1	0.03%	-7.88%	-0.77%
Net asset value (USD) I1	10,598,623	15,052,071	27,088,281
Units outstanding at the end of the period (USD) I1	10,701	14,753	25,589
Net asset value per unit at the end of the period (USD) I1	990.41	1,020.25	1,058.58
Net asset value per unit at the beginning of the period (USD) I1	1,020.25	1,058.58	1,217.63
Percent change in asset value vs previous year (USD) I1	-2.92%	-3.62%	-13.06%
Net asset value (EUR) C	n.a.	659,358	602,173
Units outstanding at the end of the period (EUR) C	n.a.	674	567
Net asset value per unit at the end of the period (EUR) C	n.a.	978.28	1,062.37
Net asset value per unit at the beginning of the period (EUR) C	978.28 ³	1,062.37	1,071.04
Percent change in asset value vs previous year (EUR) C	n.a. ³	-7.92%	-0.81%
Net asset value (EUR) IM	n.a.	661,903	228,349
Units outstanding at the end of the period (EUR) IM	n.a.	408	130
Net asset value per unit at the end of the period (EUR) IM	n.a.	1,620.85	1,751.57
Net asset value per unit at the beginning of the period (EUR) IM	1,620.85 ³	1,751.57	1,756.93
Percent change in asset value vs previous year (EUR) IM	n.a. ³	-7.46%	-0.31%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	-0.47%	-8.77%	-9.92%
Cumulative performance of benchmark in percent ²	0.54%	-6.38%	-7.10%

¹ Distribution in performance included

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

³ Closing 10.07.2023

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (EUR) A ¹	0.32%	-11.88%	2.00%
Percent change in asset value vs previous year (EUR) B	0.32%	-11.88%	2.00%
Percent change in asset value vs previous year (EUR) I1	0.82%	-11.43%	2.54%
Percent change in asset value vs previous year (USD) I1	4.63%	-16.93%	-4.68%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	0.32%	-11.59%	-9.82%
Cumulative performance of benchmark in percent ²	2.11%	-9.51%	-7.59%

¹ Distribution in performance included

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

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	EUR
Bank balance	
Current account balance	12,169.21
Transferable securities	
Investment fund units	35,114,772.55
Other assets	35.71
Total assets	35,126,977.47
Liabilities	-18,500.59
Net assets	35,108,476.88

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	EUR
Earnings from cash in banks	429.75
Earnings from transferable securities	
Units of other investment undertakings	1,665,314.94
Buying into current earnings with the issue of units	-5,563.78
Total earnings	1,660,180.91
Expenses	30.04.2024
	EUR
Ongoing remuneration as specified by internal regulations	319,124.28
thereof management fees	305,484.65
thereof depositary fees	4,971.17
thereof other remuneration as specified by internal regulations	8,668.46
Other expenses	38,616.16
Adjustment of current earnings with the redemption of units	-109,517.17
Total expenses	248,223.27
Net earnings	1,411,957.64
Capital gains and capital losses realized	-3,624,861.74
Profit or loss realized	-2,212,904.10
Capital gains and capital losses not realized	2,133,102.81
Net profit / loss	-79,801.29

Distribution of profit

	30.04.2024
	EUR
Net earnings of the period	1,411,957.64
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	55.13
Net earnings available for distribution	1,412,012.77
Net earnings provided for distribution to investors	171,661.03
Net earnings retained for reinvestment	1,234,799.11
Balance carried forward into new year (Net earnings)	5,552.63
Realized capital gains of the period	-3,624,861.74
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	24.23
Realized capital gains available for distribution	-3,624,837.51
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-3,624,861.74
Balance carried forward into new year (Realized capital gains)	24.23

Change in net assets

	30.04.2024
	EUR
Net assets at the beginning of the period under review	69,535,704.96
Distributions	-214,983.89
Balance from unit movements	-34,132,442.90
Net profit / loss	-79,801.29
Net assets at the end of the period under review	35,108,476.88

Changes in the number of units outstanding

	30.04.2024
	Number
LGT Sustainable Bond Fund Global (EUR) A	
Number of units outstanding at the beginning of the period	9,636.865
Number of units issued	503.000
Number of units redeemed	-5,598.568
Number of units outstanding at the end of the period	4,541.297
LGT Sustainable Bond Fund Global (EUR) B	
Number of units outstanding at the beginning of the period	7,012.634
Number of units issued	420.000
Number of units redeemed	-1,935.431
Number of units outstanding at the end of the period	5,497.203

30.04.2024
Number

LGT Sustainable Bond Fund Global (EUR) I1	
Number of units outstanding at the beginning of the period	25,212.658
Number of units issued	673.191
Number of units redeemed	-16,554.293
Number of units outstanding at the end of the period	9,331.556

30.04.2024
Number

LGT Sustainable Bond Fund Global (USD) I1	
Number of units outstanding at the beginning of the period	14,753.361
Number of units issued	0.000
Number of units redeemed	-4,052.080
Number of units outstanding at the end of the period	10,701.281

30.04.2024
Number

LGT Sustainable Bond Fund Global (EUR) C	
Number of units outstanding at the beginning of the period	674.000
Number of units issued	0.000
Number of units redeemed	-674.000
Number of units outstanding at the end of the period	0.000

30.04.2024
Number

LGT Sustainable Bond Fund Global (EUR) IM	
Number of units outstanding at the beginning of the period	408.368
Number of units issued	0.000
Number of units redeemed	-408.368
Number of units outstanding at the end of the period	0.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTJK63							
LGT Sustainable Bond Global Sub-Fd A (EUR)		49,179	2,512	25,798	25,892	35,114,772.55	100.02
Total Investment fund units						35,114,772.55	100.02
Total Securities						35,114,772.55	100.02
Total Securities						35,114,772.55	100.02
Current account balance						12,169.21	0.03
Other assets						35.71	0.00
Total assets as of 30.04.2024						35,126,977.47	100.05
Liabilities						-18,500.59	-0.05
Net assets as of 30.04.2024						35,108,476.88	100.00

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) B	16,248,679	15,747,676	17,785,583
Units outstanding at the end of the period (USD) B	5,725	5,635	6,254
Net asset value per unit at the end of the period (USD) B	2,838.37	2,794.68	2,844.07
Net asset value per unit at the beginning of the period (USD) B	2,794.68	2,844.07	3,033.55
Percent change in asset value vs previous year (USD) B	1.56%	-1.74%	-6.25%
Net asset value (CHF) B	10,580,046	12,960,411	17,150,757
Units outstanding at the end of the period (CHF) B	11,797	14,061	17,605
Net asset value per unit at the end of the period (CHF) B	896.86	921.76	974.21
Net asset value per unit at the beginning of the period (CHF) B	921.76	974.21	1,052.95
Percent change in asset value vs previous year (CHF) B	-2.70%	-5.38%	-7.48%
Net asset value (EUR) B	13,354,764	8,230,611	10,361,032
Units outstanding at the end of the period (EUR) B	13,737	8,433	10,139
Net asset value per unit at the end of the period (EUR) B	972.21	975.98	1,021.86
Net asset value per unit at the beginning of the period (EUR) B	975.98	1,021.86	1,100.99
Percent change in asset value vs previous year (EUR) B	-0.39%	-4.49%	-7.19%
Net asset value (GBP) B	953,499	728,987	957,208
Units outstanding at the end of the period (GBP) B	1,014	783	998
Net asset value per unit at the end of the period (GBP) B	940.12	930.75	958.91
Net asset value per unit at the beginning of the period (GBP) B	930.75	958.91	1,024.71
Percent change in asset value vs previous year (GBP) B	1.01%	-2.94%	-6.42%
Net asset value (EUR) I1	n.a.	22,725,369	19,903,981
Units outstanding at the end of the period (EUR) I1	n.a.	21,906	18,419
Net asset value per unit at the end of the period (EUR) I1	n.a.	1,037.41	1,080.63
Net asset value per unit at the beginning of the period (EUR) I1	1,037.41 ³	1,080.63	1,158.62
Percent change in asset value vs previous year (EUR) I1	n.a. ³	-4.00%	-6.73%
Net asset value (USD) C	n.a.	152,172	1,179,292
Units outstanding at the end of the period (USD) C	n.a.	137	1,048
Net asset value per unit at the end of the period (USD) C	n.a.	1,110.74	1,125.28
Net asset value per unit at the beginning of the period (USD) C	1,110.74 ²	1,125.28	1,194.84
Percent change in asset value vs previous year (USD) C	n.a. ²	-1.29%	-5.82%
Net asset value (CHF) C	15,442,061	16,753,764	16,235,644
Units outstanding at the end of the period (CHF) C	17,454	18,512	17,053
Net asset value per unit at the end of the period (CHF) C	884.73	905.02	952.07
Net asset value per unit at the beginning of the period (CHF) C	905.02	952.07	1,024.60
Percent change in asset value vs previous year (CHF) C	-2.24%	-4.94%	-7.08%

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (EUR) C	n.a.	573,885	1,176,886
Units outstanding at the end of the period (EUR) C	n.a.	607	1,194
Net asset value per unit at the end of the period (EUR) C	n.a.	945.44	985.67
Net asset value per unit at the beginning of the period (EUR) C	945.44 ²	985.67	1,056.92
Percent change in asset value vs previous year (EUR) C	n.a. ²	-4.08%	-6.74%

	1 year	2 years	3 years
Cumulative performance of fund in percent (USD) B	1.56%	-0.20%	-6.43%
Cumulative performance of benchmark in percent ¹	2.38%	1.72%	-4.89%

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

² Closing 10.07.2023

³ Closing 09.10.2023

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (USD) B	6.07%	-10.99%	-1.97%
Percent change in asset value vs previous year (CHF) B	1.55%	-13.44%	-3.18%
Percent change in asset value vs previous year (EUR) B	3.65%	-12.98%	-2.96%
Percent change in asset value vs previous year (GBP) B	5.23%	-11.74%	-2.23%
Percent change in asset value vs previous year (CHF) C	2.05%	-13.02%	-2.77%
	1 year	2 years	3 years
Cumulative performance of fund in percent (USD) B	6.07%	-5.59%	-7.45%
Cumulative performance of benchmark in percent ¹	7.41%	-4.60%	-5.97%

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

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	USD
Bank balance	
Current account balance	87,232.76
Transferable securities	
Investment fund units	60,238,828.26
Derivative financial instruments	-158,605.69
Other assets	134.11
Total assets	60,167,589.44
Liabilities	-82,189.20
Net assets	60,085,400.24

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	USD
Earnings from cash in banks	1,389.74
Buying into current earnings with the issue of units	-101,247.12
Total earnings	-99,857.38
	30.04.2024
Expenses	USD
Interest payable	353.98
Ongoing remuneration as specified by internal regulations	508,108.70
thereof management fees	477,793.04
thereof depositary fees	13,914.30
thereof other remuneration as specified by internal regulations	16,401.36
Hedge costs	19,672.56
Other expenses	56,520.94
Adjustment of current earnings with the redemption of units	-106,532.20
Total expenses	478,123.98
Net earnings	-577,981.36
Capital gains and capital losses realized	-3,255,562.83
Profit or loss realized	-3,833,544.19
Capital gains and capital losses not realized	1,252,004.05
Net profit / loss	-2,581,540.14

Distribution of profit

30.04.2024

USD

Net earnings of the period	-577,981.36
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	0.00
Net earnings available for distribution	-577,981.36
Net earnings provided for distribution to investors	0.00
Net earnings retained for reinvestment	-577,981.36
Balance carried forward into new year (Net earnings)	0.00
Realized capital gains of the period	-3,255,562.83
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	-3,255,562.83
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-3,255,562.83
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

30.04.2024

USD

Net assets at the beginning of the period under review	84,992,724.17
Distributions	0.00
Balance from unit movements	-22,325,783.79
Net profit / loss	-2,581,540.14
Net assets at the end of the period under review	60,085,400.24

Changes in the number of units outstanding

30.04.2024

Number

LGT Sustainable Bond Fund Global Hedged (USD) B	
Number of units outstanding at the beginning of the period	5,634.883
Number of units issued	883.030
Number of units redeemed	-793.256
Number of units outstanding at the end of the period	5,724.657

30.04.2024

Number

LGT Sustainable Bond Fund Global Hedged (CHF) B	
Number of units outstanding at the beginning of the period	14,060.542
Number of units issued	28.995
Number of units redeemed	-2,292.725
Number of units outstanding at the end of the period	11,796.812

30.04.2024
Number

LGT Sustainable Bond Fund Global Hedged (EUR) B	
Number of units outstanding at the beginning of the period	8,433.176
Number of units issued	7,207.742
Number of units redeemed	-1,904.386
Number of units outstanding at the end of the period	13,736.532

30.04.2024
Number

LGT Sustainable Bond Fund Global Hedged (GBP) B	
Number of units outstanding at the beginning of the period	783.226
Number of units issued	474.000
Number of units redeemed	-243.000
Number of units outstanding at the end of the period	1,014.226

30.04.2024
Number

LGT Sustainable Bond Fund Global Hedged (EUR) I1	
Number of units outstanding at the beginning of the period	21,905.818
Number of units issued	0.000
Number of units redeemed	-21,905.818
Number of units outstanding at the end of the period	0.000

30.04.2024
Number

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

30.04.2024
Number

LGT Sustainable Bond Fund Global Hedged (CHF) C	
Number of units outstanding at the beginning of the period	18,512.000
Number of units issued	5,472.000
Number of units redeemed	-6,530.000
Number of units outstanding at the end of the period	17,454.000

30.04.2024
Number

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

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTJP19							
LGT Sustainable Bond Global Hdg Sub-Fd A (USD)		64,634	14,829	34,969	44,494	60,238,828.26	100.26
Total Investment fund units						60,238,828.26	100.26
Total Securities						60,238,828.26	100.26
Total Securities						60,238,828.26	100.26
Current account balance						87,232.76	0.15
Derivative financial instruments						-158,605.69	-0.26
Other assets						134.11	0.00
Total assets as of 30.04.2024						60,167,589.44	100.14
Liabilities						-82,189.20	-0.14
Net assets as of 30.04.2024						60,085,400.24	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
EUR	Purchase	13,484,892.46	USD	14,351,081.04	20.05.2024	LGT Bank AG	75,677.22	0.13
GBP	Purchase	963,068.23	USD	1,197,882.56	20.05.2024	LGT Bank AG	8,051.25	0.01
CHF	Purchase	15,771,666.34	USD	17,379,074.30	21.05.2024	LGT Bank AG	-145,896.63	-0.24
CHF	Purchase	10,913,362.71	USD	12,025,624.77	21.05.2024	LGT Bank AG	-100,954.64	-0.17
CHF	Purchase	2,658.96	USD	2,926.15	21.05.2024	LGT Bank AG	-20.79	0.00
CHF	Purchase	22,186.75	USD	24,389.92	21.05.2024	LGT Bank AG	-147.19	0.00
CHF	Purchase	400.93	USD	440.16	21.05.2024	LGT Bank AG	-2.08	0.00
CHF	Purchase	99,253.28	USD	108,472.46	21.05.2024	LGT Bank AG	-21.69	0.00
EUR	Sale	154,274.98	USD	164,919.18	20.05.2024	LGT Bank AG	-131.29	0.00
GBP	Sale	9,858.07	USD	12,274.59	20.05.2024	LGT Bank AG	-69.48	0.00
CHF	Sale	80,511.34	USD	88,336.06	21.05.2024	LGT Bank AG	363.98	0.00
CHF	Sale	117,115.46	USD	129,045.60	21.05.2024	LGT Bank AG	1,077.41	0.00
CHF	Sale	174,409.88	USD	192,117.12	21.05.2024	LGT Bank AG	1,545.22	0.00
CHF	Sale	20,350.40	USD	22,397.02	21.05.2024	LGT Bank AG	160.81	0.00
CHF	Sale	120,521.84	USD	131,710.52	21.05.2024	LGT Bank AG	20.30	0.00
CHF	Sale	32,814.93	USD	36,091.26	21.05.2024	LGT Bank AG	235.47	0.00
CHF	Sale	25,154.08	USD	27,489.27	21.05.2024	LGT Bank AG	4.24	0.00
CHF	Sale	163,290.34	USD	179,924.15	21.05.2024	LGT Bank AG	1,502.20	0.00
Total open derivative financial instruments at the end of the period under review							-158,605.69	-0.26

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	CHF	USD	13,228,112.60	14,941,954.82
22.05.2023	CHF	USD	1,804.54	2,025.64
22.05.2023	CHF	USD	26,250.51	29,480.74
22.05.2023	CHF	USD	57,016.26	63,896.72
22.05.2023	CHF	USD	1,813.54	2,047.74
22.05.2023	CHF	USD	16,661,932.80	18,820,662.83
22.05.2023	CHF	USD	47,757.77	53,403.06
22.05.2023	EUR	USD	22,850,177.81	25,290,919.55
22.05.2023	EUR	USD	8,294,796.25	9,180,804.91
22.05.2023	EUR	USD	577,008.13	638,641.25
22.05.2023	GBP	USD	732,551.28	916,992.31
22.05.2023	USD	CHF	3,043.34	2,709.15
22.05.2023	USD	CHF	4,095.30	3,627.08
22.05.2023	USD	CHF	7,108.91	6,311.97
22.05.2023	USD	CHF	18,698,151.98	16,770,372.51
22.05.2023	USD	CHF	5,042.62	4,513.25
22.05.2023	USD	CHF	2,024.22	1,810.02

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	USD	CHF	2,036.26	1,814.90
22.05.2023	USD	CHF	322,355.84	285,649.18
22.05.2023	USD	CHF	14,430,219.00	12,942,463.42
22.05.2023	USD	CHF	1,016.53	905.19
22.05.2023	USD	CHF	5,063.86	4,511.35
22.05.2023	USD	EUR	6,605.63	6,015.37
22.05.2023	USD	EUR	8,904,448.46	8,197,798.25
22.05.2023	USD	EUR	620,212.34	570,992.76
22.05.2023	USD	EUR	24,559,555.70	22,610,528.17
22.05.2023	USD	EUR	106,662.40	96,998.00
22.05.2023	USD	EUR	263,165.26	239,649.64
22.05.2023	USD	GBP	904,261.79	725,149.79
22.05.2023	USD	GBP	9,203.98	7,401.49
20.06.2023	CHF	USD	41,273.96	46,058.06
20.06.2023	CHF	USD	12,942,463.42	14,479,474.07
20.06.2023	CHF	USD	16,770,372.51	18,761,974.91
20.06.2023	CHF	USD	894.00	991.82
20.06.2023	CHF	USD	17,151.68	19,157.60
20.06.2023	CHF	USD	41,071.56	45,521.31
20.06.2023	EUR	USD	48,782.04	52,890.71
20.06.2023	EUR	USD	8,197,798.25	8,920,393.18
20.06.2023	EUR	USD	570,992.76	621,322.92
20.06.2023	EUR	USD	22,610,528.17	24,603,533.18
20.06.2023	GBP	USD	725,149.79	904,891.94
20.06.2023	USD	CHF	1,986.55	1,799.74
20.06.2023	USD	CHF	14,004,275.97	12,676,670.61
20.06.2023	USD	CHF	1,972.84	1,785.64
20.06.2023	USD	CHF	989.76	898.08
20.06.2023	USD	CHF	12,059.85	10,806.48
20.06.2023	USD	CHF	214,565.52	194,205.61
20.06.2023	USD	CHF	1,977.27	1,794.14
20.06.2023	USD	CHF	12,170.21	10,878.84
20.06.2023	USD	CHF	102,982.63	91,926.00
20.06.2023	USD	CHF	18,363,338.91	16,622,494.38
20.06.2023	USD	CHF	15,522.66	13,930.21
20.06.2023	USD	CHF	13,168.24	11,751.48
20.06.2023	USD	CHF	176,703.85	159,936.60
20.06.2023	USD	CHF	8,921.26	8,056.44
20.06.2023	USD	CHF	4,045.19	3,610.88
20.06.2023	USD	CHF	2,975.34	2,682.00
20.06.2023	USD	EUR	5,078,566.04	4,666,320.00
20.06.2023	USD	EUR	480,754.63	445,101.96
20.06.2023	USD	EUR	4,942,543.25	4,612,410.00
20.06.2023	USD	EUR	141,828.97	132,084.44
20.06.2023	USD	EUR	103,236.60	95,798.34
20.06.2023	USD	EUR	14,399,675.20	13,331,798.17
20.06.2023	USD	EUR	8,660,995.18	8,018,697.51
20.06.2023	USD	EUR	74,715.14	69,552.60
20.06.2023	USD	EUR	60,255.68	56,338.20
20.06.2023	USD	GBP	913,978.80	725,149.79
20.07.2023	CHF	USD	911.77	1,021.62

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2023	CHF	USD	16,622,494.38	18,424,829.64
20.07.2023	CHF	USD	80,474.40	89,985.01
20.07.2023	CHF	USD	50,154.16	55,592.25
20.07.2023	CHF	USD	12,676,670.61	14,051,170.12
20.07.2023	CHF	USD	57,856.50	64,589.36
20.07.2023	CHF	USD	79,897.50	90,643.26
20.07.2023	CHF	USD	12,546.80	14,030.86
20.07.2023	CHF	USD	14,284.00	15,960.33
20.07.2023	CHF	USD	13,430.70	15,067.33
20.07.2023	CHF	USD	80,999.10	90,425.10
20.07.2023	EUR	USD	445,101.96	481,611.45
20.07.2023	EUR	USD	8,018,697.51	8,676,431.17
20.07.2023	EUR	USD	13,331,798.17	14,425,338.91
20.07.2023	GBP	USD	725,149.79	914,536.44
20.07.2023	USD	CHF	30,334.53	27,173.70
20.07.2023	USD	CHF	2,978.02	2,686.83
20.07.2023	USD	CHF	5,022.21	4,476.90
20.07.2023	USD	CHF	9,021.76	8,056.98
20.07.2023	USD	CHF	3,009.79	2,683.62
20.07.2023	USD	CHF	19,720,247.07	16,939,692.23
20.07.2023	USD	CHF	1,019.13	911.63
20.07.2023	USD	CHF	3,987.97	3,574.08
20.07.2023	USD	CHF	1,997.22	1,783.96
20.07.2023	USD	CHF	14,423,596.17	12,389,869.11
20.07.2023	USD	CHF	29,035.35	25,942.53
20.07.2023	USD	CHF	1,993.54	1,783.36
20.07.2023	USD	CHF	290,664.84	259,627.94
20.07.2023	USD	CHF	9,019.41	8,065.80
20.07.2023	USD	CHF	14,962.11	13,391.25
20.07.2023	USD	EUR	8,839,317.55	7,895,772.71
20.07.2023	USD	EUR	184,018.55	167,992.87
20.07.2023	USD	EUR	13,694.48	12,539.41
20.07.2023	USD	EUR	5,900.86	5,386.97
20.07.2023	USD	EUR	14,736,880.03	13,163,805.30
20.07.2023	USD	EUR	482,738.90	439,714.99
20.07.2023	USD	EUR	120,915.60	110,385.39
20.07.2023	USD	GBP	950,743.89	725,149.79
21.08.2023	CHF	USD	8,007.93	9,158.62
21.08.2023	CHF	USD	12,389,869.11	14,473,977.07
21.08.2023	CHF	USD	57,043.84	65,221.28
21.08.2023	CHF	USD	16,939,692.23	19,789,128.90
21.08.2023	CHF	USD	15,181.00	17,578.74
21.08.2023	CHF	USD	894.21	1,035.95
21.08.2023	EUR	USD	103,310.72	114,600.00
21.08.2023	EUR	USD	379,384.29	426,893.07
21.08.2023	EUR	USD	13,163,805.30	14,761,970.25
21.08.2023	EUR	USD	7,895,772.71	8,854,366.89
21.08.2023	GBP	USD	725,149.79	950,954.18
21.08.2023	USD	CHF	19,852.77	16,967.57
21.08.2023	USD	CHF	8,271.97	7,144.00
21.08.2023	USD	CHF	4,167.05	3,567.20

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.08.2023	USD	CHF	14,065,293.88	12,312,758.26
21.08.2023	USD	CHF	19,395,546.23	16,978,861.17
21.08.2023	USD	CHF	26,374.89	22,708.25
21.08.2023	USD	CHF	3,107.70	2,682.63
21.08.2023	USD	CHF	2,043.62	1,784.26
21.08.2023	USD	CHF	62,198.57	54,402.60
21.08.2023	USD	CHF	6,245.12	5,353.44
21.08.2023	USD	CHF	3,098.64	2,676.48
21.08.2023	USD	CHF	2,058.74	1,782.46
21.08.2023	USD	EUR	290,027.59	263,914.56
21.08.2023	USD	EUR	1,081.80	964.73
21.08.2023	USD	EUR	525,914.71	469,347.12
21.08.2023	USD	EUR	574,541.52	514,705.00
21.08.2023	USD	EUR	8,788,876.70	8,010,277.71
21.08.2023	USD	EUR	11,110,254.77	10,126,006.90
21.08.2023	USD	EUR	2,399,734.54	2,157,057.00
21.08.2023	USD	GBP	921,882.93	725,149.79
20.09.2023	CHF	USD	81,697.84	92,006.22
20.09.2023	CHF	USD	25,614.83	29,183.37
20.09.2023	CHF	USD	886.63	995.20
20.09.2023	CHF	USD	16,978,861.17	19,460,904.99
20.09.2023	CHF	USD	12,312,758.26	14,112,690.85
20.09.2023	EUR	USD	10,126,006.90	11,128,734.73
20.09.2023	EUR	USD	8,010,277.71	8,803,495.46
20.09.2023	GBP	USD	725,149.79	922,150.51
20.09.2023	USD	CHF	5,029.92	4,420.70
20.09.2023	USD	CHF	13,603,675.59	12,148,082.30
20.09.2023	USD	CHF	18,798,052.37	16,786,660.77
20.09.2023	USD	CHF	205,817.83	180,658.66
20.09.2023	USD	CHF	5,054.94	4,425.65
20.09.2023	USD	CHF	8,108.84	7,104.24
20.09.2023	USD	CHF	2,014.33	1,771.66
20.09.2023	USD	CHF	7,000.16	6,216.14
20.09.2023	USD	CHF	1,002.01	886.51
20.09.2023	USD	CHF	7,054.17	6,226.50
20.09.2023	USD	CHF	13,887.95	12,390.98
20.09.2023	USD	CHF	13,265.36	11,574.03
20.09.2023	USD	CHF	5,062.16	4,434.45
20.09.2023	USD	CHF	56,723.56	50,537.91
20.09.2023	USD	CHF	5,042.58	4,428.65
20.09.2023	USD	CHF	6,047.92	5,323.62
20.09.2023	USD	CHF	35,590.43	31,604.30
20.09.2023	USD	CHF	151,410.50	133,071.66
20.09.2023	USD	EUR	92,940.35	86,767.29
20.09.2023	USD	EUR	10,871,281.01	10,126,006.90
20.09.2023	USD	EUR	8,506,680.79	7,923,510.42
20.09.2023	USD	GBP	905,857.12	725,149.79
20.10.2023	CHF	USD	61,417.30	66,794.31
20.10.2023	CHF	USD	16,786,660.77	18,859,848.47
20.10.2023	CHF	USD	16,831.15	18,877.91
20.10.2023	CHF	USD	2,646.75	2,929.48

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2023	CHF	USD	32,779.78	36,627.54
20.10.2023	CHF	USD	12,148,082.30	13,648,395.86
20.10.2023	EUR	USD	119,406.25	126,525.73
20.10.2023	EUR	USD	235,527.78	251,250.44
20.10.2023	EUR	USD	10,126,006.90	10,887,280.10
20.10.2023	EUR	USD	87,763.27	92,129.84
20.10.2023	EUR	USD	99,730.34	104,516.80
20.10.2023	EUR	USD	7,923,510.42	8,519,199.93
20.10.2023	GBP	USD	725,149.79	905,950.66
20.10.2023	USD	CHF	1,975.71	1,789.94
20.10.2023	USD	CHF	3,905.79	3,529.00
20.10.2023	USD	CHF	28,467.98	25,636.87
20.10.2023	USD	CHF	395,742.55	352,998.79
20.10.2023	USD	CHF	6,929.67	6,201.02
20.10.2023	USD	CHF	141,290.96	129,725.02
20.10.2023	USD	CHF	9,935.28	8,858.50
20.10.2023	USD	CHF	16,333.87	14,944.53
20.10.2023	USD	CHF	18,564,703.77	16,793,631.03
20.10.2023	USD	CHF	246,322.20	222,877.50
20.10.2023	USD	CHF	1,936.43	1,764.50
20.10.2023	USD	CHF	11,524.41	10,520.88
20.10.2023	USD	CHF	13,492.69	12,317.76
20.10.2023	USD	CHF	5,724.96	5,264.34
20.10.2023	USD	CHF	1,979.77	1,771.88
20.10.2023	USD	CHF	7,930.62	7,087.84
20.10.2023	USD	CHF	12,647,237.51	11,440,691.05
20.10.2023	USD	CHF	9,721.72	8,807.60
20.10.2023	USD	EUR	2,012.24	1,912.64
20.10.2023	USD	EUR	5,018.64	4,760.90
20.10.2023	USD	EUR	10,518,104.87	9,972,546.73
20.10.2023	USD	EUR	8,885,611.45	8,459,264.52
20.10.2023	USD	EUR	127,004.85	120,167.78
20.10.2023	USD	EUR	18,803.48	17,828.17
20.10.2023	USD	GBP	163,279.53	131,680.12
20.10.2023	USD	GBP	7,262.63	5,985.49
20.10.2023	USD	GBP	713,205.79	587,484.18
20.11.2023	CHF	USD	11,440,691.05	12,691,164.14
20.11.2023	CHF	USD	1,750.58	1,965.82
20.11.2023	CHF	USD	16,793,631.03	18,629,183.07
20.11.2023	CHF	USD	894.24	995.61
20.11.2023	CHF	USD	188,644.06	210,451.23
20.11.2023	CHF	USD	1,767.88	1,973.26
20.11.2023	CHF	USD	11,419.72	12,728.47
20.11.2023	CHF	USD	73,676.40	81,156.69
20.11.2023	CHF	USD	597,643.42	663,356.14
20.11.2023	EUR	USD	8,459,264.52	8,898,249.59
20.11.2023	EUR	USD	117,334.60	126,132.93
20.11.2023	EUR	USD	821,676.91	870,832.91
20.11.2023	GBP	USD	587,484.18	713,363.24
20.11.2023	USD	CHF	12,680,466.91	11,441,585.29
20.11.2023	USD	CHF	3,864.43	3,508.40

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.11.2023	USD	CHF	4,884.91	4,403.80
20.11.2023	USD	CHF	38,306.88	34,359.78
20.11.2023	USD	CHF	190,502.43	170,351.27
20.11.2023	USD	CHF	19,302,140.18	17,416,321.08
20.11.2023	USD	CHF	11,768.47	10,582.20
20.11.2023	USD	CHF	1,945.24	1,752.62
20.11.2023	USD	CHF	3,900.87	3,497.52
20.11.2023	USD	CHF	3,916.27	3,513.76
20.11.2023	USD	CHF	4,898.79	4,400.20
20.11.2023	USD	CHF	13,682.76	12,348.98
20.11.2023	USD	CHF	3,929.45	3,493.48
20.11.2023	USD	EUR	91,521.21	86,735.49
20.11.2023	USD	EUR	89,518.87	84,469.61
20.11.2023	USD	EUR	16,183.02	15,067.22
20.11.2023	USD	EUR	9,848,553.17	9,212,003.71
20.11.2023	USD	GBP	111,377.05	91,492.00
20.11.2023	USD	GBP	607,689.62	495,992.18
20.12.2023	CHF	USD	17,416,321.08	19,365,906.23
20.12.2023	CHF	USD	1,782.36	2,042.19
20.12.2023	CHF	USD	27,310.69	30,718.99
20.12.2023	CHF	USD	11,441,585.29	12,722,357.77
20.12.2023	CHF	USD	25,661.81	29,281.27
20.12.2023	CHF	USD	8,922.60	10,278.19
20.12.2023	CHF	USD	411,922.12	471,970.99
20.12.2023	CHF	USD	144,356.69	163,454.74
20.12.2023	CHF	USD	182,145.12	208,707.30
20.12.2023	CHF	USD	57,246.72	65,362.82
20.12.2023	EUR	USD	75,135.76	81,036.55
20.12.2023	EUR	USD	9,212,003.71	9,861,588.15
20.12.2023	EUR	USD	100,292.88	109,502.27
20.12.2023	EUR	USD	200,559.61	218,976.00
20.12.2023	EUR	USD	150,126.16	162,935.67
20.12.2023	GBP	USD	495,992.18	607,862.22
20.12.2023	GBP	USD	5,040.42	6,271.89
20.12.2023	GBP	USD	6,655.59	8,381.54
20.12.2023	USD	CHF	5,032.33	4,474.20
20.12.2023	USD	CHF	20,141,640.62	17,642,063.02
20.12.2023	USD	CHF	410,486.64	357,439.45
20.12.2023	USD	CHF	990.89	880.99
20.12.2023	USD	CHF	22,488.96	19,761.50
20.12.2023	USD	CHF	296,534.36	260,576.60
20.12.2023	USD	CHF	21,202.71	18,582.69
20.12.2023	USD	CHF	14,097.98	12,388.46
20.12.2023	USD	CHF	5,028.30	4,432.60
20.12.2023	USD	CHF	2,046.88	1,782.36
20.12.2023	USD	CHF	12,606,510.26	11,042,042.34
20.12.2023	USD	CHF	4,012.13	3,545.88
20.12.2023	USD	CHF	381,923.66	333,331.51
20.12.2023	USD	CHF	5,038.92	4,434.10
20.12.2023	USD	CHF	13,091.90	11,518.78
20.12.2023	USD	EUR	10,393,348.57	9,627,036.47

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2023	USD	EUR	10,520.30	9,787.10
20.12.2023	USD	EUR	110,379.15	101,294.55
20.12.2023	USD	GBP	635,879.46	507,688.19
22.01.2024	CHF	USD	243,866.00	282,394.49
22.01.2024	CHF	USD	151,222.49	175,114.20
22.01.2024	CHF	USD	4,506.60	5,276.43
22.01.2024	CHF	USD	33,358.83	39,455.91
22.01.2024	CHF	USD	136,262.40	160,109.04
22.01.2024	CHF	USD	17,642,063.02	20,218,159.86
22.01.2024	CHF	USD	11,042,042.34	12,654,403.11
22.01.2024	CHF	USD	54,555.00	63,852.57
22.01.2024	EUR	USD	9,627,036.47	10,410,292.16
22.01.2024	EUR	USD	39,474.40	43,426.38
22.01.2024	EUR	USD	58,480.21	64,356.01
22.01.2024	EUR	USD	99,681.75	109,788.98
22.01.2024	EUR	USD	100,067.73	109,616.69
22.01.2024	GBP	USD	5,364.44	6,815.14
22.01.2024	GBP	USD	507,688.19	636,153.10
22.01.2024	USD	CHF	13,156,164.59	11,193,264.83
22.01.2024	USD	CHF	21,933.55	18,916.59
22.01.2024	USD	CHF	1,055.24	901.32
22.01.2024	USD	CHF	5,242.73	4,527.65
22.01.2024	USD	CHF	10,602.75	9,024.00
22.01.2024	USD	CHF	28,732.31	24,549.75
22.01.2024	USD	CHF	11,621.84	9,958.41
22.01.2024	USD	CHF	21,211,488.16	18,046,734.13
22.01.2024	USD	EUR	240,520.24	220,074.24
22.01.2024	USD	EUR	10,643,107.55	9,704,666.32
22.01.2024	USD	GBP	654,655.16	513,052.63
20.02.2024	CHF	USD	155,419.74	180,439.48
20.02.2024	CHF	USD	15,135.12	17,661.41
20.02.2024	CHF	USD	1,225,953.19	1,402,211.13
20.02.2024	CHF	USD	1,810.62	2,082.97
20.02.2024	CHF	USD	21,566.88	24,818.33
20.02.2024	CHF	USD	11,193,264.83	13,198,515.25
20.02.2024	CHF	USD	57,034.53	65,613.49
20.02.2024	CHF	USD	18,046,734.13	21,279,769.51
20.02.2024	EUR	USD	35,236.93	38,169.52
20.02.2024	EUR	USD	9,704,666.32	10,656,839.66
20.02.2024	GBP	USD	513,052.63	654,818.82
20.02.2024	USD	CHF	4,261.15	3,613.92
20.02.2024	USD	CHF	3,072.64	2,686.53
20.02.2024	USD	CHF	3,188.60	2,717.64
20.02.2024	USD	CHF	12,413,448.10	11,002,039.05
20.02.2024	USD	CHF	1,042.95	898.38
20.02.2024	USD	CHF	5,183.87	4,491.10
20.02.2024	USD	CHF	17,708,358.14	15,694,917.82
20.02.2024	USD	CHF	20,836.19	18,205.00
20.02.2024	USD	CHF	166,941.29	144,743.11
20.02.2024	USD	CHF	14,510.66	12,566.96
20.02.2024	USD	CHF	34,367.39	29,875.23

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.02.2024	USD	CHF	28,438.24	24,721.08
20.02.2024	USD	CHF	4,232,372.84	3,627,143.52
20.02.2024	USD	CHF	129,835.02	111,832.10
20.02.2024	USD	CHF	42,092.89	36,467.60
20.02.2024	USD	EUR	9,883,826.16	9,221,707.56
20.02.2024	USD	EUR	116,261.20	107,027.41
20.02.2024	USD	EUR	185,465.56	172,555.80
20.02.2024	USD	EUR	256,982.06	238,612.48
20.02.2024	USD	GBP	646,600.23	513,052.63
20.03.2024	CHF	USD	3,569.12	4,067.60
20.03.2024	CHF	USD	1,790.10	2,026.74
20.03.2024	CHF	USD	15,694,917.82	17,765,284.02
20.03.2024	CHF	USD	9,815.08	11,185.91
20.03.2024	CHF	USD	11,002,039.05	12,453,352.78
20.03.2024	CHF	USD	8,020.08	9,118.70
20.03.2024	CHF	USD	23,571.60	26,839.28
20.03.2024	CHF	USD	26,732.70	30,423.01
20.03.2024	CHF	USD	71,600.00	81,239.93
20.03.2024	CHF	USD	892.24	1,015.32
20.03.2024	CHF	USD	27,866.21	31,745.15
20.03.2024	EUR	USD	49,759.68	53,958.65
20.03.2024	EUR	USD	9,221,707.56	9,896,690.44
20.03.2024	EUR	USD	2,814,485.37	3,076,668.75
20.03.2024	GBP	USD	513,052.63	646,784.42
20.03.2024	USD	CHF	4,099.76	3,598.40
20.03.2024	USD	CHF	23,656.89	20,691.26
20.03.2024	USD	CHF	4,074.18	3,574.24
20.03.2024	USD	CHF	1,049,805.04	927,271.80
20.03.2024	USD	CHF	21,276.00	18,713.52
20.03.2024	USD	CHF	11,167.98	9,814.64
20.03.2024	USD	CHF	12,535,923.93	11,016,569.95
20.03.2024	USD	CHF	16,874,577.66	14,829,378.85
20.03.2024	USD	CHF	5,084.27	4,461.40
20.03.2024	USD	CHF	5,084.27	4,461.40
20.03.2024	USD	CHF	1,014.05	891.09
20.03.2024	USD	CHF	15,269.69	13,410.15
20.03.2024	USD	CHF	10,114.08	8,936.60
20.03.2024	USD	CHF	10,290.71	9,040.70
20.03.2024	USD	EUR	10,504.62	9,786.90
20.03.2024	USD	EUR	66,703.15	61,020.61
20.03.2024	USD	EUR	13,124,954.66	11,991,735.64
20.03.2024	USD	EUR	5,286.33	4,880.85
20.03.2024	USD	EUR	20,119.38	18,528.61
20.03.2024	USD	GBP	656,502.15	513,052.63
22.04.2024	CHF	USD	27,861.25	31,005.38
22.04.2024	CHF	USD	8,055.81	8,983.45
22.04.2024	CHF	USD	34,850.40	39,243.74
22.04.2024	CHF	USD	78,160.80	86,410.50
22.04.2024	CHF	USD	3,556.88	3,905.53
22.04.2024	CHF	USD	1,787.80	1,978.84
22.04.2024	CHF	USD	1,790.38	1,980.95

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.04.2024	CHF	USD	5,390.34	6,019.30
22.04.2024	CHF	USD	14,829,378.85	16,937,021.85
22.04.2024	CHF	USD	11,016,569.95	12,582,312.98
22.04.2024	CHF	USD	1,195,997.70	1,328,858.28
22.04.2024	CHF	USD	498.88	566.81
22.04.2024	CHF	USD	2,680.80	3,018.75
22.04.2024	EUR	USD	99,672.29	108,702.10
22.04.2024	EUR	USD	62,037.20	67,252.36
22.04.2024	EUR	USD	11,991,735.64	13,144,381.27
22.04.2024	EUR	USD	1,649,999.21	1,792,732.39
22.04.2024	GBP	USD	450,015.60	568,337.75
22.04.2024	GBP	USD	513,052.63	656,670.94
22.04.2024	USD	CHF	2,020.46	1,818.54
22.04.2024	USD	CHF	111,869.59	101,887.58
22.04.2024	USD	CHF	1,000.14	896.00
22.04.2024	USD	CHF	4,000.51	3,595.00
22.04.2024	USD	CHF	8,049.63	7,148.80
22.04.2024	USD	CHF	4,968.41	4,475.95
22.04.2024	USD	CHF	4,881.69	4,446.10
22.04.2024	USD	CHF	7,111.55	6,261.29
22.04.2024	USD	CHF	13,904.49	12,577.60
22.04.2024	USD	CHF	51,397.36	46,393.88
22.04.2024	USD	CHF	996.10	896.55
22.04.2024	USD	CHF	20,124.09	17,872.00
22.04.2024	USD	CHF	349,340.03	313,281.50
22.04.2024	USD	CHF	11,984,527.82	10,913,362.71
22.04.2024	USD	CHF	17,320,081.64	15,771,666.34
22.04.2024	USD	EUR	102,923.60	95,567.31
22.04.2024	USD	EUR	155,709.27	145,418.04
22.04.2024	USD	EUR	23,581.66	21,633.26
22.04.2024	USD	EUR	14,333,092.20	13,484,892.46
22.04.2024	USD	EUR	2,129.93	1,966.92
22.04.2024	USD	EUR	31,983.77	29,463.60
22.04.2024	USD	EUR	26,721.35	24,502.75
22.04.2024	USD	GBP	1,197,575.34	963,068.23

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

LGT Sustainable Equity Fund Europe UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value B	48,589,958	58,057,739	66,047,142
Units outstanding at the end of the period B	33,447	38,308	44,853
Net asset value per unit at the end of the period B	1,452.73	1,515.55	1,472.53
Net asset value per unit at the beginning of the period B	1,515.55	1,472.53	1,498.65
Percent change in asset value vs previous year B	-4.15%	2.92%	-1.74%
Net asset value C	4,183,767	5,093,262	12,977,043
Units outstanding at the end of the period C	2,677	3,149	8,324
Net asset value per unit at the end of the period C	1,562.86	1,617.42	1,558.99
Net asset value per unit at the beginning of the period C	1,617.42	1,558.99	1,574.00
Percent change in asset value vs previous year C	-3.37%	3.75%	-0.95%
Net asset value IM	930,348	908,219	870,707
Units outstanding at the end of the period IM	523	497	498
Net asset value per unit at the end of the period IM	1,778.35	1,826.84	1,747.88
Net asset value per unit at the beginning of the period IM	1,826.84	1,747.88	1,751.70
Percent change in asset value vs previous year IM	-2.65%	4.52%	-0.22%
	1 year	2 years	3 years
Cumulative performance of fund in percent B	-4.15%	-1.34%	-3.06%
Cumulative performance of benchmark in percent ¹	10.98%	18.81%	26.51%

¹ MSCI Europe (NR) Index

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year B	9.23%	-13.89%	17.24%
Percent change in asset value vs previous year C	10.11%	-13.20%	18.18%
Percent change in asset value vs previous year IM	10.93%	-12.55%	19.10%

	1 year	2 years	3 years
Cumulative performance of fund in percent B	9.23%	-5.94%	10.28%
Cumulative performance of benchmark in percent ¹	15.83%	4.84%	31.18%

¹ MSCI Europe (NR) Index

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	EUR
Bank balance	
Current account balance	10,947.29
Transferable securities	
Investment fund units	53,757,854.75
Other assets	30.30
Total assets	53,768,832.34
Liabilities	-64,759.94
Net assets	53,704,072.40

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	EUR
Earnings from cash in banks	414.34
Buying into current earnings with the issue of units	-1,988.52
Total earnings	-1,574.18
	30.04.2024
Expenses	EUR
Ongoing remuneration as specified by internal regulations	856,115.27
thereof management fees	827,195.17
thereof depositary fees	13,206.84
thereof other remuneration as specified by internal regulations	15,713.26
Other expenses	36,164.04
Adjustment of current earnings with the redemption of units	-72,806.42
Total expenses	819,472.89
Net earnings	-821,047.07
Capital gains and capital losses realized	1,498,700.62
Profit or loss realized	677,653.55
Capital gains and capital losses not realized	-2,950,295.14
Net profit / loss	-2,272,641.59

Distribution of profit

	30.04.2024
	EUR
Net earnings of the period	-821,047.07
Capital distributions for financial year	0.00
Capital distributions for earlier financial years	0.00
Balance carried forward from previous year	0.00
Profit available for distribution	-821,047.07
Distribution of expected profits to investors	0.00
Profit retained for reinvestment	-821,047.07
Balance carried forward into new year	0.00

Change in net assets

	30.04.2024
	EUR
Net assets at the beginning of the period under review	64,059,220.92
Distributions	0.00
Balance from unit movements	-8,082,506.93
Net profit / loss	-2,272,641.59
Net assets at the end of the period under review	53,704,072.40

Changes in the number of units outstanding

	30.04.2024
	Number
LGT Sustainable Equity Fund Europe B	
Number of units outstanding at the beginning of the period	38,308.097
Number of units issued	404.862
Number of units redeemed	-5,265.536
Number of units outstanding at the end of the period	33,447.423

	30.04.2024
	Number
LGT Sustainable Equity Fund Europe C	
Number of units outstanding at the beginning of the period	3,149.000
Number of units issued	26.000
Number of units redeemed	-498.000
Number of units outstanding at the end of the period	2,677.000

	30.04.2024
	Number
LGT Sustainable Equity Fund Europe IM	
Number of units outstanding at the beginning of the period	497.152
Number of units issued	84.000
Number of units redeemed	-58.000
Number of units outstanding at the end of the period	523.152

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTJ953							
LGT Sustainable Equity Europe Sub-Fd A (EUR)		35,018	364	5,251	30,131	53,757,854.75	100.10
Total Investment fund units						53,757,854.75	100.10
Total Securities						53,757,854.75	100.10
Total Securities						53,757,854.75	100.10
Current account balance						10,947.29	0.02
Other assets						30.30	0.00
Total assets as of 30.04.2024						53,768,832.34	100.12
Liabilities						-64,759.94	-0.12
Net assets as of 30.04.2024						53,704,072.40	100.00

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

LGT Sustainable Equity Fund Global UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (GBP) A	n.a.	392,884	411,425
Units outstanding at the end of the period (GBP) A	n.a.	275	279
Net asset value per unit at the end of the period (GBP) A	n.a.	1,427.62	1,473.58
Net asset value per unit at the beginning of the period (GBP) A	1,427.62 ⁴	1,473.58	1,511.06
Percent change in asset value vs previous year (GBP) A ¹	n.a. ⁴	-0.16%	1.60%
Net asset value (USD) A	14,389,755	25,655,891	12,934,116
Units outstanding at the end of the period (USD) A	16,088	28,645	13,978
Net asset value per unit at the end of the period (USD) A	894.43	895.66	925.31
Net asset value per unit at the beginning of the period (USD) A	895.66	925.31	1,000.00 ³
Percent change in asset value vs previous year (USD) A ¹	3.04%	-0.11%	-7.47% ³
Net asset value (EUR) B	284,247,455	303,000,027	310,288,583
Units outstanding at the end of the period (EUR) B	74,344	84,306	82,427
Net asset value per unit at the end of the period (EUR) B	3,823.40	3,594.05	3,764.40
Net asset value per unit at the beginning of the period (EUR) B	3,594.05	3,764.40	3,580.12
Percent change in asset value vs previous year (EUR) B	6.38%	-4.53%	5.15%
Net asset value (CHF) B	56,949,069	61,675,169	61,807,982
Units outstanding at the end of the period (CHF) B	21,683	24,934	22,896
Net asset value per unit at the end of the period (CHF) B	2,626.48	2,473.51	2,699.55
Net asset value per unit at the beginning of the period (CHF) B	2,473.51	2,699.55	2,753.90
Percent change in asset value vs previous year (CHF) B	6.18%	-8.37%	-1.97%
Net asset value (GBP) B	4,492,496	4,470,584	5,528,436
Units outstanding at the end of the period (GBP) B	2,625	2,701	3,334
Net asset value per unit at the end of the period (GBP) B	1,711.48	1,655.40	1,658.01
Net asset value per unit at the beginning of the period (GBP) B	1,655.40	1,658.01	1,631.89
Percent change in asset value vs previous year (GBP) B	3.39%	-0.16%	1.60%
Net asset value (USD) B	157,487,172	184,308,653	213,720,724
Units outstanding at the end of the period (USD) B	59,933	72,273	83,712
Net asset value per unit at the end of the period (USD) B	2,627.73	2,550.17	2,553.06
Net asset value per unit at the beginning of the period (USD) B	2,550.17	2,553.06	2,771.37
Percent change in asset value vs previous year (USD) B	3.04%	-0.11%	-7.88%
Net asset value (EUR) I1	55,889,140	88,377,313	90,730,995
Units outstanding at the end of the period (EUR) I1	29,561	50,172	49,618
Net asset value per unit at the end of the period (EUR) I1	1,890.65	1,761.47	1,828.61
Net asset value per unit at the beginning of the period (EUR) I1	1,761.47	1,828.61	1,723.69
Percent change in asset value vs previous year (EUR) I1	7.33%	-3.67%	6.09%

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) I1	53,839,188	113,602,763	118,251,738
Units outstanding at the end of the period (USD) I1	18,408	40,381	42,361
Net asset value per unit at the end of the period (USD) I1	2,924.78	2,813.28	2,791.50
Net asset value per unit at the beginning of the period (USD) I1	2,813.28	2,791.50	3,003.37
Percent change in asset value vs previous year (USD) I1	3.96%	0.78%	-7.05%
Net asset value (EUR) C	36,422,536	41,149,266	41,979,433
Units outstanding at the end of the period (EUR) C	17,639	21,381	21,003
Net asset value per unit at the end of the period (EUR) C	2,064.88	1,924.57	1,998.72
Net asset value per unit at the beginning of the period (EUR) C	1,924.57	1,998.72	1,884.79
Percent change in asset value vs previous year (EUR) C	7.29%	-3.71%	6.04%
Net asset value (CHF) C	18,923,155	15,187,420	16,247,701
Units outstanding at the end of the period (CHF) C	9,162	7,875	7,785
Net asset value per unit at the end of the period (CHF) C	2,065.38	1,928.62	2,087.03
Net asset value per unit at the beginning of the period (CHF) C	1,928.62	2,087.03	2,111.03
Percent change in asset value vs previous year (CHF) C	7.09%	-7.59%	-1.14%
Net asset value (USD) C	4,293,565	8,376,685	8,702,550
Units outstanding at the end of the period (USD) C	2,911	5,902	6,177
Net asset value per unit at the end of the period (USD) C	1,474.96	1,419.30	1,408.87
Net asset value per unit at the beginning of the period (USD) C	1,419.30	1,408.87	1,516.42
Percent change in asset value vs previous year (USD) C	3.92%	0.74%	-7.09%
Net asset value (EUR) IM	14,765,015	7,257,271	8,591,785
Units outstanding at the end of the period (EUR) IM	2,875	1,528	1,754
Net asset value per unit at the end of the period (EUR) IM	5,135.21	4,750.98	4,897.64
Net asset value per unit at the beginning of the period (EUR) IM	4,750.98	4,897.64	4,584.42
Percent change in asset value vs previous year (EUR) IM	8.09%	-2.99%	6.83%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	6.38%	1.57%	6.80%
Cumulative performance of benchmark in percent ²	22.23%	20.52%	32.68%

¹ Distribution in performance included

² MSCI World (NR) Index

³ Since launching 04.05.2021

⁴ Closing 10.07.2023

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (USD) A ¹	13.38%	-16.31%	1.87% ³
Percent change in asset value vs previous year (EUR) B	9.46%	-10.78%	20.57%
Percent change in asset value vs previous year (CHF) B	3.10%	-15.00%	15.55%
Percent change in asset value vs previous year (GBP) B	7.01%	-5.74%	13.05%
Percent change in asset value vs previous year (USD) B	13.38%	-16.31%	12.08%
Percent change in asset value vs previous year (EUR) I1	10.44%	-9.98%	21.67%
Percent change in asset value vs previous year (USD) I1	14.40%	-15.57%	13.10%
Percent change in asset value vs previous year (EUR) C	10.40%	-10.01%	21.58%
Percent change in asset value vs previous year (CHF) C	3.98%	-14.27%	16.52%
Percent change in asset value vs previous year (USD) C	14.35%	-15.60%	13.02%
Percent change in asset value vs previous year (EUR) IM	11.22%	-9.34%	22.52%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	9.46%	-2.33%	17.76%
Cumulative performance of benchmark in percent ²	19.60%	4.32%	36.72%

¹ Distribution in performance included

² MSCI World (NR) Index

³ Since launching 04.05.2021

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	EUR
Bank balance	
Current account balance	9,397,148.21
Transferable securities	
Investment fund units	689,867,512.58
Other assets	103.00
Total assets	699,264,763.79
Liabilities	-10,146,086.95
Net assets	689,118,676.84

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	EUR
Earnings from cash in banks	1,565.33
Earnings from transferable securities	
Units of other investment undertakings	8,324,743.96
Buying into current earnings with the issue of units	-187,876.02
Total earnings	8,138,433.27
Expenses	30.04.2024
	EUR
Ongoing remuneration as specified by internal regulations	10,053,517.11
thereof management fees	9,468,459.53
thereof depositary fees	102,582.71
thereof other remuneration as specified by internal regulations	482,474.87
Other expenses	88,601.15
Adjustment of current earnings with the redemption of units	-1,478,238.07
Total expenses	8,663,880.19
Net earnings	-525,446.92
Capital gains and capital losses realized	36,783,867.67
Profit or loss realized	36,258,420.75
Capital gains and capital losses not realized	6,639,262.18
Net profit / loss	42,897,682.93

Distribution of profit

30.04.2024

EUR

Net earnings of the period	-525,446.92
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	5,487.84
Net earnings available for distribution	-519,959.08
Net earnings provided for distribution to investors	0.00
Net earnings retained for reinvestment	-525,446.92
Balance carried forward into new year (Net earnings)	5,487.84
Realized capital gains of the period	36,783,867.67
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	108,337.16
Realized capital gains available for distribution	36,892,204.83
Realized capital gains provided for distribution to investors	538,148.48
Realized capital retained for reinvestment	36,138,729.60
Balance carried forward into new year (Realized capital gains)	215,326.75

Change in net assets

30.04.2024

EUR

Net assets at the beginning of the period under review	824,323,053.57
Distributions	-686,170.39
Balance from unit movements	-177,415,889.27
Net profit / loss	42,897,682.93
Net assets at the end of the period under review	689,118,676.84

Changes in the number of units outstanding

30.04.2024

Number

LGT Sustainable Equity Fund Global (GBP) A	
Number of units outstanding at the beginning of the period	275.202
Number of units issued	0.000
Number of units redeemed	-275.202
Number of units outstanding at the end of the period	0.000

30.04.2024

Number

LGT Sustainable Equity Fund Global (USD) A	
Number of units outstanding at the beginning of the period	28,644.807
Number of units issued	2,273.147
Number of units redeemed	-14,829.808
Number of units outstanding at the end of the period	16,088.146

	30.04.2024
	Number
LGT Sustainable Equity Fund Global (EUR) B	
Number of units outstanding at the beginning of the period	84,305.939
Number of units issued	5,598.956
Number of units redeemed	-15,560.646
Number of units outstanding at the end of the period	74,344.249

	30.04.2024
	Number
LGT Sustainable Equity Fund Global (CHF) B	
Number of units outstanding at the beginning of the period	24,934.240
Number of units issued	1,501.105
Number of units redeemed	-4,752.659
Number of units outstanding at the end of the period	21,682.686

	30.04.2024
	Number
LGT Sustainable Equity Fund Global (GBP) B	
Number of units outstanding at the beginning of the period	2,700.599
Number of units issued	442.965
Number of units redeemed	-518.638
Number of units outstanding at the end of the period	2,624.926

	30.04.2024
	Number
LGT Sustainable Equity Fund Global (USD) B	
Number of units outstanding at the beginning of the period	72,273.075
Number of units issued	1,298.511
Number of units redeemed	-13,638.800
Number of units outstanding at the end of the period	59,932.786

	30.04.2024
	Number
LGT Sustainable Equity Fund Global (EUR) I1	
Number of units outstanding at the beginning of the period	50,172.431
Number of units issued	8,742.207
Number of units redeemed	-29,353.811
Number of units outstanding at the end of the period	29,560.827

	30.04.2024
	Number
LGT Sustainable Equity Fund Global (USD) I1	
Number of units outstanding at the beginning of the period	40,380.888
Number of units issued	0.000
Number of units redeemed	-21,972.966
Number of units outstanding at the end of the period	18,407.922

30.04.2024
Number

LGT Sustainable Equity Fund Global (EUR) C	
Number of units outstanding at the beginning of the period	21,381.042
Number of units issued	3,731.725
Number of units redeemed	-7,473.694
Number of units outstanding at the end of the period	17,639.073

30.04.2024
Number

LGT Sustainable Equity Fund Global (CHF) C	
Number of units outstanding at the beginning of the period	7,874.776
Number of units issued	2,664.484
Number of units redeemed	-1,377.190
Number of units outstanding at the end of the period	9,162.070

30.04.2024
Number

LGT Sustainable Equity Fund Global (USD) C	
Number of units outstanding at the beginning of the period	5,901.964
Number of units issued	150.000
Number of units redeemed	-3,141.000
Number of units outstanding at the end of the period	2,910.964

30.04.2024
Number

LGT Sustainable Equity Fund Global (EUR) IM	
Number of units outstanding at the beginning of the period	1,527.533
Number of units issued	1,492.807
Number of units redeemed	-145.090
Number of units outstanding at the end of the period	2,875.250

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTJF11							
LGT Sustainable Equity Global Sub-Fd A (EUR)		212,358	10,705	56,830	166,233	689,867,512.58	100.11
Total Investment fund units						689,867,512.58	100.11
Total Securities						689,867,512.58	100.11
Total Securities						689,867,512.58	100.11
Current account balance						9,397,148.21	1.36
Other assets						103.00	0.00
Total assets as of 30.04.2024						699,264,763.79	101.47
Liabilities						-10,146,086.95	-1.47
Net assets as of 30.04.2024						689,118,676.84	100.00

Derivative financial instruments

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
31.05.2023	EUR	USD	6,881.25	7,365.66
06.07.2023	EUR	USD	5,571.02	6,077.23
06.07.2023	USD	EUR	51,365.78	47,089.36
06.09.2023	EUR	USD	1,800.31	1,945.37
06.09.2023	EUR	USD	5,512.72	5,956.91
11.10.2023	EUR	USD	8,873.50	9,350.84
11.10.2023	USD	EUR	250,648.65	237,864.39
11.10.2023	USD	EUR	151,951.15	144,200.93
27.11.2023	EUR	USD	90.07	97.87
27.11.2023	USD	EUR	35,131.18	32,331.44
17.01.2024	EUR	USD	2,399.14	2,631.29
17.01.2024	USD	EUR	258,319.00	235,544.23
17.01.2024	USD	EUR	300,042.75	273,589.39
21.02.2024	USD	EUR	31,476.96	29,226.65

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

LGT Fixed Maturity Bond Fund 2024 UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) A	135,569,439	247,967,554	261,016,405
Units outstanding at the end of the period (USD) A	148,894	269,200	285,777
Net asset value per unit at the end of the period (USD) A	910.51	921.13	913.36
Net asset value per unit at the beginning of the period (USD) A	921.13	913.36	988.64
Percent change in asset value vs previous year (USD) A ¹	6.27%	4.07%	-5.83%

¹ Distribution in performance included

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (USD) A ¹	6.43%	-3.59%	0.64%

¹ Distribution in performance included

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

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	USD
Bank balance	
Current account balance	202,406.69
Money market instruments	20,433,018.14
Transferable securities	
Bonds, convertible bonds, warrant bonds	113,357,382.67
Derivative financial instruments	28,261.66
Other assets	1,737,230.17
Total assets	135,758,299.33
Liabilities	-188,860.57
Net assets	135,569,438.76

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	USD
Earnings from cash in banks	140,428.58
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	9,190,951.89
Earnings from derivative financial instruments	7,952,318.92
Other earnings	155,511.14
Total earnings	17,439,210.53
	30.04.2024
Expenses	USD
Interest payable	3,255,450.41
Ongoing remuneration as specified by internal regulations	1,210,823.88
thereof management fees	976,470.88
thereof depositary fees	63,665.40
thereof other remuneration as specified by internal regulations	170,687.60
Other expenses	59,958.82
Adjustment of current earnings with the redemption of units	4,317,381.74
Total expenses	8,843,614.85
Net earnings	8,595,595.68
Capital gains and capital losses realized	-18,095,049.35
Profit or loss realized	-9,499,453.67
Capital gains and capital losses not realized	17,636,883.51
Net profit / loss	8,137,429.84

Distribution of profit

30.04.2024

USD

Net earnings of the period	8,595,595.68
Net earnings distributed during the period	-9,264,112.46
Balance carried forward from previous year (Net earnings)	10,197,978.97
Net earnings available for distribution	9,529,462.19
Net earnings provided for distribution to investors	0.00
Net earnings retained for reinvestment	9,529,462.19
Balance carried forward into new year (Net earnings)	0.00
Realized capital gains of the period	-18,095,049.35
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	-18,095,049.35
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-18,095,049.35
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

30.04.2024

USD

Net assets at the beginning of the period under review	247,967,553.67
Distributions	-17,076,774.94
Balance from unit movements	-103,458,769.81
Net profit / loss	8,137,429.84
Net assets at the end of the period under review	135,569,438.76

Changes in the number of units outstanding

30.04.2024

Number

LGT Fixed Maturity Bond Fund 2024 (USD) A	
Number of units outstanding at the beginning of the period	269,199.572
Number of units issued	0.000
Number of units redeemed	-120,306.000
Number of units outstanding at the end of the period	148,893.572

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
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Securities

Equities and other investment securities

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

Cayman Islands

KYG8569A1067							
R Sunac China		0	1,630,434	1,630,434	0	0.00	0.00
Total Equities and other investment securities, listed on an official stock exchange						0.00	0.00

Bonds

Bonds, listed on an official stock exchange

USD

XS1090889947							
5.9500 % Abja Inv	2014 - 24	2,000,000	0	760,000	1,240,000	1,236,900.00	0.91
XS1633896813							
4.1250 % AfreximBk	2017 - 24	1,000,000	1,760,000	760,000	2,000,000	1,993,195.92	1.47
XS1892247963							
5.2500 % AfreximBk	2018 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS1598047550							
3.8750 % Africa Fin	2017 - 24	3,200,000	0	3,200,000	0	0.00	0.00
XS1891316587							
4.7500 % AKCB Fin	2018 - 23	3,800,000	0	3,800,000	0	0.00	0.00
XS1957412981							
4.3110 % AlmaraiSuku	2019 - 24	700,000	260,000	960,000	0	0.00	0.00
USQ0426RNB07							
4.5000 % ANZ 24 CV	2014 - 24	2,500,000	500,000	3,000,000	0	0.00	0.00
XS1877841400							
4.1250 % Arab Petro	2018 - 23	1,000,000	0	1,000,000	0	0.00	0.00
XS1966017672							
6.6649 % Arab Petro	2019 - 24	921,000	351,000	1,272,000	0	0.00	0.00
US056752AM06							
4.3750 % Baidu	2018 - 24	2,000,000	0	760,000	1,240,000	1,239,243.60	0.91
USP13296AL53							
4.1250 % Bc Inbursa	2014 - 24	2,000,000	500,000	950,000	1,550,000	1,542,110.50	1.14
XS1972573007							
3.8750 % Bk Baroda	2019 - 24	2,000,000	0	2,000,000	0	0.00	0.00
XS1963534968							
3.9500 % Bk Rakyat	2019 - 24	2,500,000	0	2,500,000	0	0.00	0.00
US69121KAA25							
5.2500 % Blue Owl Cap	2019 - 24	3,000,000	0	3,000,000	0	0.00	0.00
XS1938443329							
4.0000 % BOC Avi	2019 - 24	3,000,000	0	3,000,000	0	0.00	0.00
US66980Q2A49							
1.6250 % BOC Aviat	2021 - 24	700,000	260,000	960,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
USP1905CAE05 4.7500 % BRF	2014 - 24	1,000,000	0	1,000,000	0	0.00	0.00
XS1965523084 3.8750 % Canara Bk	2019 - 24	3,000,000	0	3,000,000	0	0.00	0.00
XS2293887035 9.7500 % CAR Inc	2021 - 24	3,000,000	200,000	3,200,000	0	0.00	0.00
XS0979772596 6.0000 % China Taip	2013 - 23	2,500,000	0	2,500,000	0	0.00	0.00
XS1573134951 4.1000 % CN Cinda	2017 - 24	3,650,000	0	3,650,000	0	0.00	0.00
XS2348238259 6.2500 % Cn Hongqi	2021 - 24	2,600,000	200,000	1,060,000	1,740,000	1,735,719.60	1.28
US12591DAC56 4.2500 % CNOOC Fin14	2014 - 24	3,000,000	0	3,000,000	0	0.00	0.00
US20259DAA54 8.1250 % COBA	2013 - 23	2,400,000	0	2,400,000	0	0.00	0.00
XS1577950402 4.2150 % Coca-Cola Icecek	2017 - 24	1,529,000	0	579,000	950,000	938,695.00	0.69
XS1891723030 3.7500 % Compet Team	2019 - 24	3,900,000	0	3,900,000	0	0.00	0.00
XS1974522853 0.0000 % Country	2019 - 24	2,000,000	2,800,000	1,820,000	2,980,000	183,941.01	0.14
XS1880442717 8.0000 % Country	2018 - 24	2,000,000	0	2,000,000	0	0.00	0.00
US22550L2E08 0.4950 % CS NY	2021 - 24	2,500,000	0	2,500,000	0	0.00	0.00
XS2356380373 1.5500 % DAE Funding	2021 - 24	2,000,000	0	760,000	1,240,000	1,222,689.60	0.90
US25152RXA66 3.7000 % DB	2014 - 24	3,000,000	1,130,000	1,130,000	3,000,000	2,994,214.02	2.21
NO0010852643 8.3750 % DNO	2019 - 24	2,847,482	0	2,847,482	0	0.00	0.00
US279158AC30 5.8750 % Ecopetrol	2013 - 23	1,000,000	0	1,000,000	0	0.00	0.00
XS1956103805 3.5160 % Emirates	2019 - 24	3,900,000	0	3,900,000	0	0.00	0.00
US29246RAA14 4.2500 % Enel Gener	2014 - 24	0	1,250,000	1,250,000	0	0.00	0.00
US29336UAB35 4.4000 % EnLink Mid	2014 - 24	3,000,000	1,130,000	4,130,000	0	0.00	0.00
XS1564437199 3.9440 % Equate Suk	2017 - 24	2,750,000	0	2,750,000	0	0.00	0.00
XS1917720911 8.2500 % Exp Cr Turk	2019 - 24	700,000	300,000	1,000,000	0	0.00	0.00
XS1938532857 3.8750 % FAB Sukuk	2019 - 24	3,500,000	0	3,500,000	0	0.00	0.00
XS2302544353 2.6250 % FarEast Hor	2021 - 24	0	2,760,000	2,760,000	0	0.00	0.00
XS2287420744 5.1000 % FEC Fin	2021 - 24	0	2,500,000	2,500,000	0	0.00	0.00
US345397YG20 3.8100 % Ford Motor	2017 - 24	3,400,000	0	3,400,000	0	0.00	0.00
XS2019083612 6.7500 % Fortune	2019 - 23	1,700,000	400,000	2,100,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2022434364 5.7500 % FWD Group	2019 - 24	0	2,000,000	760,000	1,240,000	1,234,097.60	0.91
XS1778929478 6.1250 % Georgia Cap	2018 - 24	2,182,000	0	2,182,000	0	0.00	0.00
US37045XBW56 3.9500 % GM Fin	2017 - 24	1,350,000	0	1,350,000	0	0.00	0.00
USY3004WAB82 5.3750 % GMR Hyd	2019 - 24	3,500,000	820,000	4,320,000	0	0.00	0.00
XS1993827135 5.1250 % Gold Fields	2019 - 24	3,000,000	0	1,130,000	1,870,000	1,865,063.20	1.38
USG42037AA25 7.8750 % Grupo Uni	2017 - 24	3,000,000	0	3,000,000	0	0.00	0.00
NO0010843782 11.0000 % HKN Energy	2019 - 24	2,700,000	0	2,700,000	0	0.00	0.00
US404280AP48 4.2500 % HSBC Hldg	2014 - 24	3,300,000	0	3,300,000	0	0.00	0.00
XS2001732101 3.7500 % Huarong Fin	2019 - 24	3,700,000	1,400,000	1,400,000	3,700,000	3,685,533.00	2.72
US44891CAZ68 4.3000 % Hyundai Ca	2019 - 24	2,500,000	0	2,500,000	0	0.00	0.00
XS1069870415 4.6250 % ICD FUNDING	2014 - 24	700,000	260,000	260,000	700,000	696,878.00	0.51
XS1954069289 7.0613 % ICICI Bk UK	2019 - 24	2,500,000	0	2,500,000	0	0.00	0.00
USV4819FAA31 5.3750 % Ind Gr En	2020 - 24	3,000,000	0	3,000,000	0	0.00	0.00
XS1969727491 3.7300 % Indian Rail	2019 - 24	2,500,000	0	2,500,000	0	0.00	0.00
US456837AP87 3.5500 % ING Group	2019 - 24	2,000,000	0	2,000,000	0	0.00	0.00
XS1678463784 3.5000 % IntBk Azerba	2017 - 24	0	1,600,000	610,000	990,000	960,438.06	0.71
US46115HAP29 5.2500 % Intesa Sanp	2014 - 24	2,500,000	0	2,500,000	0	0.00	0.00
XS1981202861 5.9500 % JSW Steel	2019 - 24	3,000,000	0	3,000,000	0	0.00	0.00
XS2201954067 0.0000 % Kaisa Grp	2020 - 24	2,900,000	0	1,100,000	1,800,000	49,757.56	0.04
USY70908AA90 7.5000 % Kawasan Ind Jab	2022 - 27	2,100,000	0	1,090,000	1,010,000	894,141.91	0.66
US53944YAH62 3.9000 % Lloyds Bk	2019 - 24	850,000	0	850,000	0	0.00	0.00
XS1064799841 4.7500 % MAF GI Sec	2014 - 24	3,500,000	0	1,630,000	1,870,000	1,868,130.00	1.38
XS1956021585 4.2500 % Mashreqbk	2019 - 24	3,800,000	0	3,800,000	0	0.00	0.00
XS1596070547 3.0000 % MDGH GMTN RSC	2017 - 24	3,000,000	1,130,000	4,130,000	0	0.00	0.00
USG60744AA05 5.3750 % MGM China	2019 - 24	2,000,000	2,130,000	1,130,000	3,000,000	2,996,610.00	2.21
XS1577965004 0.0000 % MHP	2017 - 24	3,300,000	0	3,300,000	0	0.00	0.00
XS2249848719 3.1500 % Minsheng HK	2021 - 24	0	3,450,000	3,450,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1988091366 3.3750 % MIRAE ASSET	2019 - 24	3,000,000	0	1,130,000	1,870,000	1,870,000.00	1.38
XS2421278388 5.0000 % Modernland	2022 - 27	44,047	52,049	36,351	59,745	18,045.41	0.01
XS1592893546 5.0000 % Modernland	2017 - 27	1,678,004	0	634,757	1,043,247	312,977.11	0.23
USY6142GAB96 8.8500 % Mongolian M	2021 - 24	2,100,000	0	2,100,000	0	0.00	0.00
XS1128996425 4.7500 % MTN (Maur)	2014 - 24	200,000	800,000	1,000,000	0	0.00	0.00
XS1953255616 5.6250 % Mumtala Suk	2019 - 24	0	2,000,000	2,000,000	0	0.00	0.00
XS2197693265 7.9500 % NagaCorp	2020 - 24	0	2,000,000	760,000	1,240,000	1,224,500.00	0.90
US780097BN03 2.3590 % NatWest Grp	2020 - 24	2,000,000	0	2,000,000	0	0.00	0.00
US780099CH81 5.1250 % NatWest Grp	2014 - 24	3,300,000	1,250,000	1,250,000	3,300,000	3,295,755.31	2.43
XS1055787680 6.2500 % Ndt Lbk	2014 - 24	3,000,000	1,200,000	4,200,000	0	0.00	0.00
XS1915712233 4.7500 % NWCL	2018 - 23	0	1,900,000	1,900,000	0	0.00	0.00
XS1061043011 5.6250 % OCP	2014 - 24	3,500,000	1,320,000	4,820,000	0	0.00	0.00
XS1056232322 5.3750 % Oil Ind	2014 - 24	3,225,000	0	3,225,000	0	0.00	0.00
US71654QBH48 4.8750 % PEMEX	2013 - 24	3,000,000	0	3,000,000	0	0.00	0.00
USY7136YAA83 5.1250 % Perusa Gas	2014 - 24	1,628,000	0	1,628,000	0	0.00	0.00
XS2009878880 3.7500 % Power Fin	2019 - 24	2,000,000	0	760,000	1,240,000	1,235,734.40	0.91
XS1696810669 5.1250 % Puma Intl	2017 - 24	2,400,000	0	2,400,000	0	0.00	0.00
XS1964617440 3.9820 % QIB Sukuk	2019 - 24	3,000,000	0	3,000,000	0	0.00	0.00
XS1959301471 4.2640 % QIB Senior	2019 - 24	3,854,000	0	3,854,000	0	0.00	0.00
XS1902341939 5.2500 % REC	2018 - 23	1,030,000	0	1,030,000	0	0.00	0.00
XS1890684688 4.0000 % SAB Cap II	2018 - 23	2,000,000	0	2,000,000	0	0.00	0.00
USY7140VAA80 4.4500 % Saka Energ	2017 - 24	2,500,000	3,070,000	2,740,000	2,830,000	2,822,925.00	2.08
US80386WAA36 5.8750 % Sasol Fin	2018 - 24	3,700,000	1,400,000	5,100,000	0	0.00	0.00
XS1982112812 2.8750 % Saudi Oil	2019 - 24	3,700,000	0	3,700,000	0	0.00	0.00
US81180WAT80 4.8750 % Seagate HDD	2017 - 24	2,000,000	0	2,000,000	0	0.00	0.00
USF8590LAA47 5.0000 % SG	2014 - 24	3,000,000	0	3,000,000	0	0.00	0.00
XS1637274124 0.0000 % Shimao Grp	2017 - 99	0	1,430,000	1,430,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1953029284 0.0000 % Shimao Grp	2019 - 24	3,800,000	0	3,800,000	0	0.00	0.00
USY7758EEG27 4.4000 % Shriram Fin	2021 - 24	3,000,000	400,000	3,400,000	0	0.00	0.00
USG82296AD99 3.5500 % SMBC Av Cap	2019 - 24	1,000,000	0	1,000,000	0	0.00	0.00
USY8137FAN88 0.0000 % Sri Lanka	2019 - 24	3,000,000	0	3,000,000	0	0.00	0.00
XS0969864916 5.2000 % Std Chart	2013 - 24	3,500,000	0	3,500,000	0	0.00	0.00
US836205AQ75 4.6650 % Sth Africa	2012 - 24	0	2,000,000	2,000,000	0	0.00	0.00
XS2708722983 0.0000 % Sunac China	2023 - 30	0	115,420	115,420	0	0.00	0.00
XS2708721829 0.0000 % Sunac China	2023 - 27	0	162,523	162,523	0	0.00	0.00
XS1810024338 0.0000 % Sunac China	2018 - 23	0	1,150,000	1,150,000	0	0.00	0.00
XS2708721233 0.0000 % Sunac China	2023 - 25	0	81,137	81,137	0	0.00	0.00
XS2708721589 0.0000 % Sunac China	2023 - 26	0	81,199	81,199	0	0.00	0.00
XS2708722397 0.0000 % Sunac China	2023 - 28	0	243,970	243,970	0	0.00	0.00
XS2075937297 0.0000 % Sunac China	2019 - 24	1,100,000	0	1,100,000	0	0.00	0.00
XS2708722637 0.0000 % Sunac China	2023 - 29	0	243,543	243,543	0	0.00	0.00
XS2287889708 5.9500 % Sunac China	2021 - 24	600,000	0	600,000	0	0.00	0.00
XS2708724096 0.0000 % Sunac China 28 CV	2023 - 28	0	2,017,278	2,017,278	0	0.00	0.00
XS2708723791 0.0000 % Sunac China 32 CV	2023 - 32	0	318,008	318,008	0	0.00	0.00
USN8370TAA45 4.8750 % Sura	2014 - 24	3,700,000	200,000	3,900,000	0	0.00	0.00
US87927YAA01 5.3030 % Telecom It	2014 - 24	3,600,000	0	1,360,000	2,240,000	2,234,683.58	1.65
US88032XAL82 3.2800 % Tencent	2019 - 24	3,000,000	0	3,000,000	0	0.00	0.00
US88167AAL52 6.0000 % Teva Pharma	2018 - 24	3,200,000	0	3,200,000	0	0.00	0.00
USP93960AF25 4.3750 % TrinidadTob	2013 - 24	1,200,000	0	1,200,000	0	0.00	0.00
XS1578203462 6.1250 % Turkiye Bk	2017 - 24	1,000,000	700,000	1,700,000	0	0.00	0.00
XS1028951264 4.8750 % Turk Tele	2014 - 24	1,000,000	1,000,000	760,000	1,240,000	1,234,196.80	0.91
XS1970705528 8.1250 % Turk Vak Bk	2019 - 24	1,600,000	500,000	2,100,000	0	0.00	0.00
CH0244100266 5.1250 % UBS	2014 - 24	3,700,000	1,400,000	1,400,000	3,700,000	3,692,090.81	2.72
US9128286N55 0.5000 % USA	2019 - 24	0	2,000,000	2,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US912828XT22 2.0000 % USA	2017 - 24	0	30,000,000	0	30,000,000	29,919,000.00	22.07
US91282CER88 2.5000 % USA	2022 - 24	3,000,000	35,500,000	3,000,000	35,500,000	35,411,250.00	26.12
XS1953916290 4.7500 % Uzbekistan	2019 - 24	0	3,000,000	3,000,000	0	0.00	0.00
XS1917548247 5.3500 % Vanke RE	2018 - 24	2,000,000	1,000,000	3,000,000	0	0.00	0.00
XS1994698196 3.6250 % Vigorous	2019 - 24	0	600,000	200,000	400,000	399,080.00	0.29
XS1023280271 7.2500 % Wan Pty Int	2014 - 24	3,000,000	0	3,000,000	0	0.00	0.00
XS1023280271 7.2500 % Wan Pty Int	2014 - 24	0	1,870,000	0	1,870,000	1,499,366.66	1.11
US98105HAC43 4.7500 % Woori Bk	2014 - 24	2,000,000	0	2,000,000	0	0.00	0.00
USG98149AC46 4.8750 % Wynn Macau	2017 - 24	0	1,000,000	380,000	620,000	615,350.00	0.45
USP989MJAY76 8.7500 % YPF	2014 - 24	1,000,000	0	1,000,000	0	0.00	0.00
XS2429784809 0.0000 % Yz Grp	2022 - 99	475,000	1,420,000	715,000	1,180,000	57,943.02	0.04
XS1945941786 0.0000 % Yz Grp	2019 - 24	2,100,000	1,500,000	1,360,000	2,240,000	114,555.75	0.08
XS1954963580 0.0000 % Yz Grp	2019 - 24	2,000,000	0	760,000	1,240,000	62,570.24	0.05
Total Bonds, listed on an official stock exchange						113,357,382.67	83.62

Money market instruments

Money market instruments, listed on an official stock exchange

USD

US912797KE62 0.0000 % USA TB	2024 - 24	0	1,000,000	0	1,000,000	993,972.43	0.73
US912797JY46 0.0000 % USA TB	2024 - 24	0	2,500,000	0	2,500,000	2,490,095.33	1.84
US912797HS95 0.0000 % USA TB	2023 - 24	0	12,000,000	0	12,000,000	11,948,814.96	8.81
US912797JZ11 0.0000 % USA TB	2024 - 24	0	3,000,000	0	3,000,000	2,984,990.43	2.20
US912797HT78 0.0000 % USA TB	2023 - 24	0	2,000,000	0	2,000,000	1,989,400.00	1.47
XS2449192942 0.0000 % 8 Zhenro CD	2022 - 24	2,500,000	2,000,000	1,700,000	2,800,000	25,744.99	0.02
Total Money market instruments, listed on an official stock exchange						20,433,018.14	15.07
Total Securities						133,790,400.81	98.69

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Total Securities						133,790,400.81	98.69
Current account balance						202,406.69	0.15
Derivative financial instruments						28,261.66	0.02
Other assets						1,737,230.17	1.28
Total assets as of 30.04.2024						135,758,299.33	100.14
Liabilities						-188,860.57	-0.14
Net assets as of 30.04.2024						135,569,438.76	100.00

Derivative financial instruments

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

Interest Rate Swaps

Description	Number of contracts	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
OIS - USD 01.06.2023 - 03.06.2024	75,000,000	03.06.2024	LGT Bank AG	28,261.66	0.02
Total				28,261.66	0.02
Total open derivative financial instruments at the end of the period under review				28,261.66	0.02

Transactions in exposure-increasing derivatives during the period under review

Interest Rate Swaps

Description	Maturity	Purchases/Contracts	Sales/Contracts
OIS - USD 05.05.2023 - 04.02.2024	05.02.2024	100,000,000	100,000,000

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

LGT Fixed Maturity Bond Fund 2026 UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) A	21,810,069	23,680,345	27,945,339
Units outstanding at the end of the period (USD) A	22,312	25,112	29,515
Net asset value per unit at the end of the period (USD) A	977.50	942.99	946.82
Net asset value per unit at the beginning of the period (USD) A	942.99	946.82	1,000.00 ²
Percent change in asset value vs previous year (USD) A ¹	11.57%	2.67%	-5.32% ²

¹ Distribution in performance included

² Since launching 01.12.2021

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (USD) A ¹	7.26%	-4.13%	0.20% ²

¹ Distribution in performance included

² Since launching 01.12.2021

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

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	USD
Bank balance	
Current account balance	410,850.75
Transferable securities	
Bonds, convertible bonds, warrant bonds	21,098,766.40
Derivative financial instruments	1,545,023.88
Other assets	641,809.09
Total assets	23,696,450.12
Liabilities	-1,886,381.39
Net assets	21,810,068.73

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	USD
Earnings from cash in banks	14,098.47
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	1,222,135.85
Earnings from derivative financial instruments	1,323,224.16
Other earnings	30,368.89
Total earnings	2,589,827.37

	30.04.2024
Expenses	USD
Interest payable	486,322.28
Ongoing remuneration as specified by internal regulations	140,635.24
thereof management fees	113,415.55
thereof depositary fees	7,879.70
thereof other remuneration as specified by internal regulations	19,339.99
Other expenses	17,518.97
Adjustment of current earnings with the redemption of units	136,788.57
Total expenses	781,265.06

Net earnings	1,808,562.31
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Capital gains and capital losses realized	-684,471.63
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Profit or loss realized	1,124,090.68
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Capital gains and capital losses not realized	1,171,921.83
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Net profit / loss	2,296,012.51
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Distribution of profit

30.04.2024
USD

Net earnings of the period	1,808,562.31
Net earnings distributed during the period	-922,740.48
Balance carried forward from previous year (Net earnings)	112,698.31
Net earnings available for distribution	998,520.14
Net earnings provided for distribution to investors	825,097.76
Net earnings retained for reinvestment	0.00
Balance carried forward into new year (Net earnings)	173,422.38
Realized capital gains of the period	-684,471.63
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	-684,471.63
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	-684,471.63
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

30.04.2024
USD

Net assets at the beginning of the period under review	23,680,345.11
Distributions	-1,710,001.68
Balance from unit movements	-2,456,287.21
Net profit / loss	2,296,012.51
Net assets at the end of the period under review	21,810,068.73

Changes in the number of units outstanding

30.04.2024
Number

LGT Fixed Maturity Bond Fund 2026 (USD) A	
Number of units outstanding at the beginning of the period	25,112.000
Number of units issued	0.000
Number of units redeemed	-2,800.000
Number of units outstanding at the end of the period	22,312.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
USD							
XS2341038656 2.6250 % AAC Tech Hldg	2021 - 26	200,000	0	0	200,000	185,076.00	0.85
XS2361052884 2.0000 % ABQ Fin	2021 - 26	200,000	0	0	200,000	184,204.00	0.84
XS2343006958 2.6340 % AfreximBk	2021 - 26	400,000	0	0	400,000	372,080.00	1.71
XS1983289791 4.3750 % Africa Fin	2019 - 26	400,000	0	0	400,000	384,874.02	1.76
XS2615583510 7.7500 % ALPHA STAR VII	2023 - 26	200,000	0	0	200,000	201,400.00	0.92
XS2364121645 8.7500 % Anton Oilf	2021 - 25	0	200,000	0	200,000	197,466.76	0.91
XS2326545204 8.4500 % Aragvi Fin	2021 - 26	200,000	0	0	200,000	162,184.32	0.74
USP1000PAA32 4.0500 % ATP Tower Tel	2021 - 26	0	300,000	0	300,000	276,270.00	1.27
USL0415AAA18 10.0000 % AUNA	2023 - 29	0	208,000	0	208,000	215,904.00	0.99
USP0592VAA63 6.5000 % Auna	2020 - 25	200,000	0	200,000	0	0.00	0.00
XS2264757704 2.7500 % Avic IntFin	2021 - 26	400,000	0	0	400,000	378,840.00	1.74
NO0012496688 13.0000 % Bayport Mgmt	2022 - 25	300,000	0	0	300,000	224,446.70	1.03
USP09252AK62 6.2500 % Bc Bogota	2016 - 26	200,000	200,000	400,000	0	0.00	0.00
US05971BAG41 2.7500 % Bco BTG Pact	2021 - 26	200,000	0	200,000	0	0.00	0.00
US69121KAD63 4.2500 % Blue Owl Cap	2020 - 26	400,000	0	0	400,000	386,840.00	1.77
USF1R15XK516 4.3750 % BNP	2016 - 26	200,000	0	0	200,000	193,698.25	0.89
US09681MAB46 3.8750 % BOC Avi	2016 - 26	400,000	0	0	400,000	385,660.00	1.77
XS2230649225 6.0000 % Borets Fin	2020 - 26	200,000	0	200,000	0	0.00	0.00
NO0012829755 9.5000 % Borr Dri	2023 - 26	0	200,000	200,000	0	0.00	0.00
USA08163AA41 4.3500 % BRF	2016 - 26	200,000	0	0	200,000	189,360.00	0.87
NO0010893076 8.5000 % Brooge Pet&Gas	2020 - 25	267,359	0	121,349	146,010	102,761.09	0.47
XS2230306537 2.0000 % CBQ Fin	2020 - 25	200,000	0	200,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2297060126 2.0000 % CDBL	2021 - 26	400,000	0	0	400,000	374,460.00	1.72
USP6040KAB37 4.8750 % CerroAguila	2016 - 26	400,000	0	0	400,000	388,524.34	1.78
XS2289202587 4.5000 % Champion Path	2021 - 26	0	200,000	0	200,000	189,640.00	0.87
XS2251822727 0.0000 % CIFI Hldgs	2020 - 26	200,000	0	0	200,000	16,627.46	0.08
US172967JC62 4.3000 % Citigroup	2014 - 26	200,000	0	0	200,000	193,538.00	0.89
XS2226808082 2.0000 % CNAC Finb	2020 - 25	200,000	0	0	200,000	189,876.58	0.87
XS2793673083 7.7500 % Cn Hongqi	2024 - 25	0	200,000	0	200,000	200,340.00	0.92
XS2328392951 4.7000 % CN Oil&Gas	2021 - 26	0	200,000	0	200,000	171,980.00	0.79
XS2180875077 1.8750 % COSL SG	2020 - 25	200,000	0	0	200,000	191,168.00	0.88
XS2178949561 0.0000 % Country	2020 - 25	200,000	0	0	200,000	12,264.65	0.06
USL21779AD28 7.6250 % CSN Res	2019 - 26	200,000	0	0	200,000	198,480.00	0.91
USV28479AA77 7.9500 % Diamond II Ltd	2023 - 26	200,000	0	0	200,000	200,365.89	0.92
XS2124965299 2.9500 % DIB Sukuk	2020 - 26	200,000	0	0	200,000	190,940.00	0.88
XS2262220143 3.7500 % DIFC Sukuk	2020 - 26	200,000	0	0	200,000	192,198.00	0.88
US25470XAY13 7.7500 % Dish DBS	2016 - 26	200,000	0	200,000	0	0.00	0.00
NO0011088593 7.8750 % DNO	2021 - 26	200,000	0	0	200,000	196,602.00	0.90
XS2325727100 2.3750 % Doha Fin	2021 - 26	400,000	0	0	400,000	372,760.00	1.71
US279158AL39 5.3750 % Ecopetrol	2015 - 26	200,000	0	200,000	0	0.00	0.00
USP3691NBF61 3.8750 % El Puerto	2016 - 26	200,000	0	0	200,000	191,252.00	0.88
XS2219274789 7.2999 % Emirates	2020 - 25	400,000	0	0	400,000	403,916.00	1.85
XS2556254626 11.0000 % Emirates II Ltd	2022 - 24	0	193,200	0	193,200	190,328.87	0.87
US29274FAF18 4.0000 % Enel Americas	2016 - 26	200,000	0	200,000	0	0.00	0.00
US29336UAF49 4.8500 % EnLink Mid	2016 - 26	200,000	0	200,000	0	0.00	0.00
XS2109200050 3.3750 % FarEast Hor	2020 - 25	0	200,000	200,000	0	0.00	0.00
USC3535CAJ74 6.8750 % FirstQuantum	2018 - 26	200,000	0	200,000	0	0.00	0.00
US345397B777 2.7000 % Ford Motor	2021 - 26	200,000	0	200,000	0	0.00	0.00
XS2343337122 5.0000 % Fortune	2021 - 26	200,000	0	0	200,000	177,304.00	0.81

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2238561794 5.9500 % Fortune	2020 - 25	200,000	0	0	200,000	186,434.00	0.85
USG3800LAA01 7.1250 % Gems Menasa	2019 - 26	0	200,000	200,000	0	0.00	0.00
NO0010894330 9.2500 % Gen Ener Fin 4	2020 - 25	300,000	0	100,000	200,000	195,664.28	0.90
US37045XDK90 1.5000 % GM Fin	2021 - 26	200,000	0	0	200,000	183,330.00	0.84
USG4066TAA00 6.2500 % Gran Tierra	2018 - 25	200,000	0	0	200,000	186,974.00	0.86
USN3700LAD75 3.8500 % Greenko	2021 - 26	0	400,000	0	400,000	339,204.32	1.56
USV3856JAA17 5.5000 % Greenk Wnd PrM	2022 - 25	300,000	0	300,000	0	0.00	0.00
USP4955MAA91 5.7500 % Grupo Axo	2021 - 26	300,000	0	0	300,000	288,000.00	1.32
US40049JBB26 4.6250 % Grupo Tele	2015 - 26	200,000	0	200,000	0	0.00	0.00
XS2621755375 13.5000 % H&H Intl	2023 - 26	0	200,000	0	200,000	211,200.00	0.97
XS2281463237 2.1500 % Haidilao Intl	2021 - 26	200,000	0	200,000	0	0.00	0.00
USL48008AA19 5.9500 % Hidriv Int	2018 - 25	200,000	0	200,000	0	0.00	0.00
US404280BH13 4.3750 % HSBC Hldg	2016 - 26	200,000	0	0	200,000	193,546.00	0.89
XS1422790615 4.6250 % Huar Fin II	2016 - 26	200,000	0	0	200,000	190,236.00	0.87
XS1515240015 4.8750 % Huar Fin II	2016 - 26	200,000	0	0	200,000	189,512.00	0.87
XS2256737722 2.2500 % Huaxin Cement	2020 - 25	200,000	0	0	200,000	187,596.20	0.86
XS2413632360 5.6250 % IHS Hldg	2021 - 26	200,000	0	200,000	0	0.00	0.00
USV2335LAA99 6.2500 % India Air Inf	2021 - 25	250,000	0	250,000	0	0.00	0.00
XS2377720839 4.5000 % Indiabulls 26 CV	2021 - 26	200,000	0	200,000	0	0.00	0.00
USP13435AC98 3.2500 % Interbk PE	2019 - 26	300,000	0	0	300,000	280,884.00	1.29
USP5865GAC44 7.5000 % Inver Atlantida	2021 - 26	200,000	0	0	200,000	195,900.00	0.90
XS2313088739 5.3750 % JAPFA Comfeed	2021 - 26	0	200,000	0	200,000	180,412.17	0.83
USY70908AA90 7.5000 % Kawasan Ind Jab	2022 - 27	0	200,000	0	200,000	177,057.80	0.81
USY47606AE16 3.2500 % KIA CORP.	2016 - 26	200,000	0	0	200,000	190,632.00	0.87
US50066CAL37 2.2500 % Korea Gas	2016 - 26	200,000	0	0	200,000	186,336.00	0.85
USU5007TAA35 7.1250 % Kosmos Energy	2019 - 26	200,000	0	0	200,000	194,216.99	0.89
XS2176018609 2.5000 % MDGH GMTN RSC	2020 - 26	400,000	0	0	400,000	375,320.00	1.72

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
USY59501AA78 7.3750 % Medco Oak	2019 - 26	200,000	0	0	200,000	199,802.00	0.92
US58733RAE27 2.3750 % MercadoLibre	2021 - 26	200,000	0	200,000	0	0.00	0.00
XS1806400708 8.5000 % Metinvest	2018 - 26	200,000	0	0	200,000	156,327.34	0.72
XS1713469911 6.9500 % MHP Lux	2018 - 26	400,000	0	0	400,000	316,720.00	1.45
XS1894610119 6.6250 % Millicom	2018 - 26	200,000	0	0	200,000	177,408.00	0.81
USY6142NAC21 5.1250 % Mongolia	2020 - 26	200,000	0	200,000	0	0.00	0.00
USY6142GAB96 8.8500 % Mongolian M	2021 - 24	0	200,000	200,000	0	0.00	0.00
US61761J3R84 3.1250 % MS	2016 - 26	200,000	0	0	200,000	190,074.00	0.87
XS1493823725 6.5000 % MTN (Maur)	2016 - 26	200,000	0	200,000	0	0.00	0.00
USU63768AA01 7.0000 % NBM US Hldg	2019 - 26	0	200,000	0	200,000	199,352.00	0.91
XS1915712233 4.7500 % NWCL	2018 - 23	0	200,000	200,000	0	0.00	0.00
US71654QBW15 4.5000 % PEMEX	2016 - 26	400,000	0	0	400,000	374,508.00	1.72
XS2224065289 5.9500 % Periana	2020 - 26	200,000	0	200,000	0	0.00	0.00
US69370RAK32 1.4000 % Pertamina	2021 - 26	200,000	0	0	200,000	184,500.00	0.85
XS2289895927 0.0000 % Petra Dmnds	2021 - 26	200,000	0	200,000	0	0.00	0.00
XS2289895927 0.0000 % Petra Dmnds	2021 - 26	0	200,000	0	200,000	185,115.90	0.85
XS2341882913 0.0000 % Powerlong	2021 - 26	200,000	0	0	200,000	15,264.58	0.07
XS1751117604 5.0000 % Puma Intl	2018 - 26	200,000	0	200,000	0	0.00	0.00
XS2306847232 2.2500 % REC	2021 - 26	200,000	0	200,000	0	0.00	0.00
XS2281039771 5.2000 % RKPf Ovs 2020	2021 - 26	0	200,000	0	200,000	42,000.00	0.19
US80007RAK14 4.0500 % Sands China	2021 - 26	200,000	0	0	200,000	191,994.66	0.88
US80282KAZ93 3.2440 % Santander	2019 - 26	400,000	0	0	400,000	374,969.40	1.72
US80386WAC91 4.3750 % Sasol Financ	2021 - 26	200,000	0	0	200,000	188,250.00	0.86
USG8000AAH61 10.0000 % Sdrll New Fin	2022 - 26	0	200,000	0	200,000	198,629.48	0.91
XS2325735897 7.7500 % Seplat Ener	2021 - 26	200,000	0	0	200,000	194,000.00	0.89
USF43628C650 4.2500 % SG	2016 - 26	200,000	0	0	200,000	190,922.00	0.88
NO0011057622 12.0000 % ShaMaran Petro	2021 - 25	300,000	0	122,501	177,499	167,982.31	0.77

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2025575114 0.0000 % Shimao Grp	2019 - 26	200,000	0	0	200,000	6,199.80	0.03
XS1953029284 0.0000 % Shimao Grp	2019 - 24	200,000	0	0	200,000	5,258.90	0.02
XS2293578832 0.0000 % Sino-Ocean	2021 - 26	200,000	0	0	200,000	13,906.99	0.06
USG82016AR01 1.4500 % Sinopec Grp	2021 - 26	400,000	0	200,000	200,000	187,814.00	0.86
USP8704LAB47 7.5000 % SixSigma	2018 - 25	200,000	0	0	200,000	190,162.43	0.87
XS2708721233 6.0000 % Sunac China	2023 - 25	0	515,000	0	515,000	54,662.42	0.25
XS1394990003 4.5000 % SunshineLife	2016 - 26	0	200,000	0	200,000	191,130.77	0.88
XS1341169867 3.6250 % Swire Pties	2016 - 26	200,000	0	0	200,000	193,188.00	0.89
XS2581381634 9.5000 % TC Ziraat	2023 - 26	0	200,000	200,000	0	0.00	0.00
US88032XAM65 3.5750 % Tencent	2019 - 26	400,000	0	0	400,000	385,320.00	1.77
USG87602AA90 4.0000 % Tengizchevr	2016 - 26	400,000	0	0	400,000	376,080.00	1.72
XS1506085114 6.7500 % Theta Cap	2016 - 26	200,000	0	0	200,000	165,340.00	0.76
US87264ABU88 2.6250 % T-Mobile US	2021 - 26	200,000	0	200,000	0	0.00	0.00
USP9190NAB93 7.5000 % Total Play Tlcm	2020 - 25	400,000	0	400,000	0	0.00	0.00
XS2279432384 2.7500 % Tower B Infra	2021 - 26	400,000	0	0	400,000	375,420.00	1.72
US892331AM12 1.3390 % Toyota Motor	2021 - 26	400,000	0	200,000	200,000	186,100.00	0.85
USP9406GAC26 5.2500 % Trust F/1401	2015 - 26	400,000	0	0	400,000	386,120.00	1.77
USG91139AF57 1.2500 % TSMC GI	2021 - 26	400,000	0	0	400,000	368,280.00	1.69
XS1961010987 6.9500 % Turk Sise	2019 - 26	200,000	0	200,000	0	0.00	0.00
XS1955059420 6.8750 % Turk Tele	2019 - 25	200,000	0	200,000	0	0.00	0.00
USL9467UAB37 8.7500 % UNIGEL Lux	2019 - 26	200,000	200,000	400,000	0	0.00	0.00
US91282CCA71 0.1250 % USA	2021 - 26	200,000	300,000	0	500,000	563,855.93	2.59
US912828XL95 0.3750 % USA	2015 - 25	0	100,000	0	100,000	127,746.16	0.59
US912828N712 0.6250 % USA	2016 - 26	0	100,000	0	100,000	126,199.66	0.58
XS2330272944 4.8500 % UzAuto Motors	2021 - 26	0	200,000	0	200,000	185,340.00	0.85
US91911TAP84 6.2500 % Vale Over	2016 - 26	200,000	0	200,000	0	0.00	0.00
USP98047AC08 4.3750 % Volcan	2021 - 26	200,000	0	0	200,000	135,583.07	0.62

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2586129574							
11.0000 % Wanda Proper	2023 - 26	200,000	0	0	200,000	153,599.91	0.70
US961214CX95							
2.8500 % Westpac	2016 - 26	400,000	0	0	400,000	381,040.00	1.75
USU98401AA75							
5.0000 % Xerox Hldg	2020 - 25	200,000	0	200,000	0	0.00	0.00
XS2223576328							
3.5000 % Zg Online P&C	2020 - 26	200,000	200,000	0	400,000	376,512.00	1.73
Total Bonds, listed on an official stock exchange						21,098,766.40	96.74
Total Securities						21,098,766.40	96.74
Total Securities						21,098,766.40	96.74
Current account balance						410,850.75	1.88
Derivative financial instruments						1,545,023.88	7.08
Other assets						641,809.09	2.94
Total assets as of 30.04.2024						23,696,450.12	108.65
Liabilities						-1,886,381.39	-8.65
Net assets as of 30.04.2024						21,810,068.73	100.00

Derivative financial instruments

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
US 2yr Note JUN 24	30	200,000.00	03.07.2024	CBOT	6,079,687.50	-70,765.65	-0.32
Total					6,079,687.50	-70,765.65	-0.32

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

Interest Rate Swaps

Description	Number of contracts	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
OIS - USD 05.06.2023 - 01.06.2026	5,000,000	01.06.2026	LGT Bank AG	95,904.24	0.44
OIS - USD 06.12.2021 - 29.05.2026	10,000,000	29.05.2026	LGT Bank AG	761,127.49	3.49
OIS - USD 07.12.2021 - 29.05.2026	10,000,000	29.05.2026	LGT Bank AG	758,757.80	3.48
Total				1,615,789.53	7.41

Total open derivative financial instruments at the end of the period under review	1,545,023.88	7.08
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¹ ISINs beginning with YY are not official ISINs but internal identification numbers

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

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

⁴ Divergences in the totals may be attributed to rounding differences

LGT Fixed Maturity Bond Fund 2025 UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) A	53,208,472	53,264,716	n.a.
Units outstanding at the end of the period (USD) A	57,084	57,484	n.a.
Net asset value per unit at the end of the period (USD) A	932.11	926.60	n.a.
Net asset value per unit at the beginning of the period (USD) A	926.60	1,000.00 ²	n.a.
Percent change in asset value vs previous year (USD) A ¹	8.23%	-7.34% ²	n.a.

¹ Distribution in performance included

² Since launching 30.11.2022

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (USD) A ¹	6.42%	-9.32% ²	n.a.

¹ Distribution in performance included

² Since launching 30.11.2022

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

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	USD
Bank balance	
Current account balance	1,353,394.88
Money market instruments	21,147.67
Transferable securities	
Bonds, convertible bonds, warrant bonds	51,221,674.85
Derivative financial instruments	514,445.71
Other assets	874,774.75
Total assets	53,985,437.86
Liabilities	-776,965.79
Net assets	53,208,472.07

Statement of income for the period from 01.05.2023 to 30.04.2024

	30.04.2024
Earnings	USD
Earnings from cash in banks	41,506.61
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	2,662,474.31
Earnings from derivative financial instruments	2,566,334.54
Other earnings	26,660.92
Total earnings	5,296,976.38

	30.04.2024
Expenses	USD
Interest payable	2,053,212.60
Ongoing remuneration as specified by internal regulations	324,859.39
thereof management fees	261,983.35
thereof depositary fees	18,304.44
thereof other remuneration as specified by internal regulations	44,571.60
Other expenses	46,757.75
Adjustment of current earnings with the redemption of units	15,212.17
Total expenses	2,440,041.91

Net earnings	2,856,934.47
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Capital gains and capital losses realized	832,610.10
Profit or loss realized	3,689,544.57

Capital gains and capital losses not realized	414,087.67
Net profit / loss	4,103,632.24

Distribution of profit

30.04.2024

USD

Net earnings of the period	2,856,934.47
Net earnings distributed during the period	-1,473,889.48
Balance carried forward from previous year (Net earnings)	483.20
Net earnings available for distribution	1,383,528.19
Net earnings provided for distribution to investors	1,383,145.05
Net earnings retained for reinvestment	0.00
Balance carried forward into new year (Net earnings)	383.14
Realized capital gains of the period	832,610.10
Realized capital gains distributed during the period	-596,683.81
Balance carried forward from previous year (Realized capital gains)	699,940.31
Realized capital gains available for distribution	935,866.60
Realized capital gains provided for distribution to investors	670,736.87
Realized capital retained for reinvestment	0.00
Balance carried forward into new year (Realized capital gains)	265,129.73

Change in net assets

30.04.2024

USD

Net assets at the beginning of the period under review	53,264,716.48
Distributions	-3,815,787.19
Balance from unit movements	-344,089.46
Net profit / loss	4,103,632.24
Net assets at the end of the period under review	53,208,472.07

Changes in the number of units outstanding

30.04.2024

Number

LGT Fixed Maturity Bond Fund 2025 (USD) A	
Number of units outstanding at the beginning of the period	57,483.989
Number of units issued	0.000
Number of units redeemed	-400.000
Number of units outstanding at the end of the period	57,083.989

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
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Securities

Equities and other investment securities

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

Cayman Islands

KYG8569A1067							
R Sunac China		0	799,096	799,096	0	0.00	0.00
Total Equities and other investment securities, listed on an official stock exchange						0.00	0.00

Bonds

Bonds, listed on an official stock exchange

USD

XS2109444195							
6.6348 % ADCB Fin	2020 - 25	1,000,000	0	0	1,000,000	999,140.00	1.88
XS1633896813							
4.1250 % AfreximBk	2017 - 24	800,000	200,000	1,000,000	0	0.00	0.00
XS1892247963							
5.2500 % AfreximBk	2018 - 23	600,000	0	600,000	0	0.00	0.00
XS2189425122							
3.1250 % Africa Fin	2020 - 25	500,000	300,000	0	800,000	770,776.20	1.45
XS1876097129							
4.3750 % AHB COMP	2018 - 23	430,000	0	430,000	0	0.00	0.00
US01609WAQ50							
3.6000 % Alibaba Grp	2015 - 24	1,000,000	0	500,000	500,000	493,250.00	0.93
US031162BY57							
3.1250 % Amgen	2015 - 25	500,000	0	500,000	0	0.00	0.00
XS2364121645							
8.7500 % Anton Oilf	2021 - 25	500,000	0	0	500,000	493,666.89	0.93
XS2082322822							
6.4988 % Arab Petro	2019 - 24	500,000	0	0	500,000	501,425.57	0.94
XS1207654853							
7.1500 % Armenia	2015 - 25	0	500,000	500,000	0	0.00	0.00
US05968LAM46							
3.0000 % Bancolumbia	2020 - 25	700,000	0	700,000	0	0.00	0.00
USP14517AA73							
4.3750 % Bancomext Snc	2015 - 25	500,000	0	0	500,000	488,650.00	0.92
NO0012496688							
13.0000 % Bayport Mgmt	2022 - 25	600,000	200,000	0	800,000	598,524.54	1.12
USP1024TAN92							
4.8750 % BBVA CO	2015 - 25	600,000	0	0	600,000	588,600.00	1.11
US05968AAG13							
2.7040 % Bc Estado	2020 - 25	0	500,000	0	500,000	487,800.00	0.92
XS2471135926							
6.0908 % Bk Cn Mc	2022 - 25	500,000	0	0	500,000	501,453.47	0.94

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1822793821 6.8756 % BOC Avi	2018 - 25	1,000,000	0	0	1,000,000	1,005,340.00	1.89
NO0010893076 8.5000 % Brooge Pet&Gas	2020 - 25	192,179	0	15,642	176,537	124,245.84	0.23
US14040HCQ65 4.1660 % Cap One Fin	2022 - 25	500,000	500,000	0	1,000,000	997,420.00	1.87
XS2230306537 2.0000 % CBQ Fin	2020 - 25	0	500,000	0	500,000	474,000.00	0.89
XS2416645203 2.0000 % CCTHK 2021	2022 - 25	500,000	0	0	500,000	485,050.00	0.91
XS2423459242 2.7500 % CDBL	2022 - 25	500,000	0	0	500,000	487,150.00	0.92
XS2075784103 0.0000 % CIFI Hldgs	2019 - 24	250,000	0	0	250,000	20,726.38	0.04
US172967MX62 0.9810 % Citigroup	2021 - 25	500,000	0	100,000	400,000	400,000.00	0.75
XS1788514039 4.8750 % CNAC Finb	2018 - 25	700,000	0	0	700,000	693,602.00	1.30
XS2471127584 4.2500 % CN Gt Wall Int	2022 - 25	0	500,000	0	500,000	487,150.00	0.92
XS2793673083 7.7500 % Cn Hongqi	2024 - 25	0	500,000	0	500,000	500,850.00	0.94
US12634MAB63 3.5000 % CNOOC Fin	2015 - 25	1,200,000	0	400,000	800,000	783,016.00	1.47
US21684AAC09 4.3750 % Coop Rabobk	2015 - 25	0	500,000	0	500,000	489,810.00	0.92
US84265VAH87 3.8750 % Copper	2015 - 25	500,000	0	0	500,000	490,745.00	0.92
XS1750118462 0.0000 % Country	2018 - 25	600,000	0	0	600,000	36,718.92	0.07
XS2178949561 0.0000 % Country	2020 - 25	600,000	0	0	600,000	36,793.94	0.07
US225433AC55 3.7500 % CS Grp	2015 - 25	1,000,000	0	1,000,000	0	0.00	0.00
XS2286303149 2.6250 % DAE Funding	2021 - 25	500,000	0	0	500,000	483,750.00	0.91
XS2066049219 6.7500 % Dar Al-Ak	2019 - 25	400,000	200,000	0	600,000	595,344.00	1.12
US251526CG20 1.4470 % DB	2021 - 25	700,000	300,000	1,000,000	0	0.00	0.00
US251525AP63 4.5000 % DBK	2015 - 25	0	500,000	0	500,000	490,450.00	0.92
XS2078677213 2.9500 % DIB Sukuk	2019 - 25	500,000	0	0	500,000	487,045.00	0.92
XS2080321198 6.5000 % Dilijan Finance	2020 - 25	700,000	0	0	700,000	693,307.49	1.30
US25470XAW56 5.8750 % Dish DBS	2014 - 24	500,000	0	500,000	0	0.00	0.00
XS1772800204 0.0000 % DME Airport	2018 - 24	810,000	0	810,000	0	0.00	0.00
US279158AK55 4.1250 % Ecopetrol	2014 - 25	500,000	0	0	500,000	489,730.00	0.92
USP22835AA30 3.6250 % Eletrobras	2020 - 25	800,000	0	400,000	400,000	389,628.00	0.73

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2119472178 2.6250 % Emirates	2020 - 25	500,000	0	0	500,000	485,750.00	0.91
XS2556254626 11.0000 % Emirates II Ltd	2022 - 24	1,036,800	0	0	1,036,800	1,021,392.20	1.92
XS2106056067 2.5000 % FAB Sukuk	2020 - 25	700,000	0	0	700,000	682,290.00	1.28
XS2109200050 3.3750 % FarEast Hor	2020 - 25	0	700,000	0	700,000	682,515.13	1.28
US31572UAG13 4.0000 % Fibria	2017 - 25	500,000	0	500,000	0	0.00	0.00
XS2132420758 6.8500 % Fortune	2020 - 24	0	300,000	0	300,000	297,123.00	0.56
US36166NAG88 3.4500 % GE Capital	2020 - 25	500,000	0	0	500,000	488,415.00	0.92
NO0010894330 9.2500 % Gen Ener Fin 4	2020 - 25	0	400,000	0	400,000	391,328.56	0.74
US37045XCK00 4.3500 % GM Fin	2018 - 25	800,000	0	0	800,000	788,440.00	1.48
USG4066TAA00 6.2500 % Gran Tierra	2018 - 25	600,000	0	600,000	0	0.00	0.00
USU37016AC37 9.5000 % Gran Tierra	2023 - 29	0	499,000	0	499,000	467,972.18	0.88
USV3856JAA17 5.5000 % Greenk Wnd PrM	2022 - 25	700,000	100,000	0	800,000	785,200.00	1.48
USL48008AA19 5.9500 % Hidriv Int	2018 - 25	400,000	200,000	0	600,000	593,556.00	1.12
XS2196334838 3.2500 % Hikma Fin	2020 - 25	600,000	0	0	600,000	575,250.00	1.08
NO0010843782 11.0000 % HKN Energy	2019 - 24	0	100,000	100,000	0	0.00	0.00
NO0011002495 12.0000 % HKN Ener III	2021 - 25	400,000	0	0	400,000	393,030.47	0.74
US404280CS68 0.9760 % HSBC Hldg	2021 - 25	1,050,000	0	0	1,050,000	1,046,348.30	1.97
XS1165659514 5.5000 % Huar Fin II	2015 - 25	500,000	0	0	500,000	493,985.00	0.93
XS2122990737 6.8510 % Huarong Fin	2020 - 25	500,000	0	0	500,000	498,350.00	0.94
USV2335LAA99 6.2500 % India Air Inf	2021 - 25	0	500,000	0	500,000	496,700.00	0.93
XS1678463784 3.5000 % IntBk Azerba	2017 - 24	0	400,000	0	400,000	388,055.78	0.73
XS2049728004 5.3750 % JSW Steel	2019 - 25	800,000	0	0	800,000	788,448.00	1.48
USY70908AA90 7.5000 % Kawasan Ind Jab	2022 - 27	630,000	0	0	630,000	557,732.08	1.05
XS2472852610 5.7500 % Kazakhstan	2022 - 25	0	500,000	0	500,000	497,850.00	0.94
US50050HAM88 1.7500 % Kookmin Bk	2020 - 25	500,000	300,000	0	800,000	768,880.00	1.45
XS2465969132 3.5000 % Korea Water	2022 - 25	500,000	0	0	500,000	489,498.61	0.92
XS2084435002 3.9000 % Kunming Rail	2019 - 24	500,000	0	0	500,000	475,130.00	0.89

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2125052261 5.8750 % Lenovo	2020 - 25	500,000	0	500,000	0	0.00	0.00
XS2150023906 5.0000 % MEGI	2020 - 25	700,000	0	0	700,000	689,976.00	1.30
USG5975LAA47 4.8750 % Melco	2017 - 25	500,000	0	0	500,000	486,470.00	0.91
USG60744AE27 5.2500 % MGM China	2020 - 25	500,000	0	0	500,000	491,875.00	0.92
USY6142GAB96 8.8500 % Mongolian M	2021 - 24	400,000	200,000	600,000	0	0.00	0.00
XS0864383723 4.4220 % Novatek Fin	2012 - 22	900,000	0	900,000	0	0.00	0.00
XS1915712233 4.7500 % NWCL	2018 - 23	0	400,000	400,000	0	0.00	0.00
XS1221677120 4.5000 % OCP	2015 - 25	500,000	0	0	500,000	488,750.00	0.92
US71654QBV32 4.2500 % PEMEX	2016 - 25	900,000	0	0	900,000	878,265.00	1.65
XS2049301042 3.2500 % Power Fin	2019 - 24	500,000	0	500,000	0	0.00	0.00
XS1696810669 5.1250 % Puma Intl	2017 - 24	500,000	0	500,000	0	0.00	0.00
XS2109794417 6.9277 % QIB Sukuk	2020 - 25	500,000	0	0	500,000	503,405.00	0.95
XS2162033729 2.6250 % QNB FIN	2020 - 25	1,000,000	0	0	1,000,000	966,420.00	1.82
XS1902341939 5.2500 % REC	2018 - 23	640,000	0	640,000	0	0.00	0.00
USP1507SAH06 5.3750 % Santander	2020 - 25	900,000	0	0	900,000	892,827.00	1.68
XS1637274124 0.0000 % Shimao Grp	2017 - 99	1,070,000	0	0	1,070,000	29,210.10	0.05
US82460EAP51 7.2846 % Shinhan Bk	2020 - 25	500,000	0	0	500,000	505,900.00	0.95
USY7758EEH00 4.1500 % Shriram Fin	2022 - 25	0	500,000	0	500,000	484,250.00	0.91
USY7758EEG27 4.4000 % Shriram Fin	2021 - 24	800,000	0	800,000	0	0.00	0.00
XS2354271251 0.0000 % Sino-Ocean	2021 - 25	500,000	0	0	500,000	35,056.32	0.07
USP8704LAB47 7.5000 % SixSigma	2018 - 25	400,000	0	0	400,000	380,324.86	0.71
USP8718AAH97 4.3750 % Soquimich	2014 - 25	700,000	0	0	700,000	688,457.00	1.29
XS2001187405 3.7850 % Std Chart	2019 - 25	500,000	0	0	500,000	499,515.66	0.94
USG85381AE48 6.0000 % Studio City	2020 - 25	500,000	0	0	500,000	493,450.00	0.93
XS2708721589 0.0000 % Sunac China	2023 - 26	0	24,271	24,271	0	0.00	0.00
XS2708722983 0.0000 % Sunac China	2023 - 30	0	34,205	34,205	0	0.00	0.00
XS1810024338 0.0000 % Sunac China	2018 - 23	850,000	0	850,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2708721829							
0.0000 % Sunac China	2023 - 27	0	48,542	48,542	0	0.00	0.00
XS2708722637							
0.0000 % Sunac China	2023 - 29	0	72,813	72,813	0	0.00	0.00
XS2708722397							
0.0000 % Sunac China	2023 - 28	0	72,813	72,813	0	0.00	0.00
XS2708721233							
6.0000 % Sunac China	2023 - 25	0	591,006	0	591,006	62,729.75	0.12
XS2708724096							
0.0000 % Sunac China 28 CV	2023 - 28	0	614,689	614,689	0	0.00	0.00
XS2708723791							
0.0000 % Sunac China 32 CV	2023 - 32	0	96,600	96,600	0	0.00	0.00
USN8438JAA62							
4.0000 % Suzano Intl Fin	2017 - 25	0	500,000	0	500,000	492,406.05	0.93
US87165BAS25							
4.8750 % Synchrony	2022 - 25	0	500,000	0	500,000	492,189.65	0.93
US88032XAD66							
3.8000 % Tencent	2015 - 25	1,000,000	0	0	1,000,000	984,200.00	1.85
XS2010030240							
2.6250 % Tengizchevr	2020 - 25	500,000	0	0	500,000	473,950.00	0.89
USP9190NAB93							
7.5000 % Total Play Tlcm	2020 - 25	500,000	0	500,000	0	0.00	0.00
XS2099045515							
4.2500 % Tower B Infra	2020 - 25	1,000,000	0	0	1,000,000	981,000.00	1.84
XS2232101803							
5.8750 % Traf Fd	2020 - 25	0	500,000	0	500,000	492,931.26	0.93
USG91237AA87							
7.0000 % Tullow Oil	2018 - 25	0	500,000	0	500,000	484,520.00	0.91
XS1955059420							
6.8750 % Turk Tele	2019 - 25	0	700,000	0	700,000	698,530.00	1.31
US902613AX64							
3.7500 % UBS Grp	2015 - 25	0	1,000,000	0	1,000,000	981,573.02	1.84
USH42097DJ36							
4.4900 % UBS Grp	2022 - 25	800,000	0	0	800,000	796,112.10	1.50
US91127LAG59							
6.0218 % UOB	2022 - 25	500,000	0	0	500,000	501,259.80	0.94
US912828ZJ22							
0.1250 % USA	2020 - 25	500,000	0	0	500,000	584,960.41	1.10
US912810FR42							
2.3750 % USA	2004 - 25	400,000	0	0	400,000	656,540.27	1.23
XS2083131859							
5.7500 % Uzpromstroy	2019 - 24	400,000	0	0	400,000	391,972.00	0.74
XS2078641888							
3.1500 % Vanke RE	2019 - 25	500,000	300,000	0	800,000	518,846.90	0.98
XS2577258713							
11.0000 % Wanda Proper	2023 - 25	400,000	0	0	400,000	344,881.27	0.65
USU55632AL40							
3.7880 % WarnerMedia	2022 - 25	500,000	0	500,000	0	0.00	0.00
US55903VAY92							
3.7880 % WarnerMedia	2023 - 25	0	500,000	0	500,000	490,700.00	0.92
USG98149AC46							
4.8750 % Wynn Macau	2017 - 24	500,000	0	200,000	300,000	297,750.00	0.56
USU98401AA75							
5.0000 % Xerox Hldg	2020 - 25	200,000	200,000	266,000	134,000	130,274.10	0.24

ISIN/Description ¹	Term	30.04.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1945941786 0.0000 % Yz Grp	2019 - 24	1,500,000	500,000	0	2,000,000	102,281.92	0.19
XS2429784809 0.0000 % Yz Grp	2022 - 99	1,055,000	0	0	1,055,000	51,804.98	0.10
XS2178448861 3.1250 % Zg Online P&C	2020 - 25	500,000	0	0	500,000	477,709.88	0.90
Total Bonds, listed on an official stock exchange						51,221,674.85	96.27

Money market instruments

Money market instruments, listed on an official stock exchange

USD

XS2449192942 0.0000 % 8 Zhenro CD	2022 - 24	1,920,000	380,000	0	2,300,000	21,147.67	0.04
Total Money market instruments, listed on an official stock exchange						21,147.67	0.04

Total Securities	51,242,822.52	96.31
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Total Securities	51,242,822.52	96.31
Current account balance	1,353,394.88	2.54
Derivative financial instruments	514,445.71	0.97
Other assets	874,774.75	1.64
Total assets as of 30.04.2024	53,985,437.86	101.46
Liabilities	-776,965.79	-1.46
Net assets as of 30.04.2024	53,208,472.07	100.00

Derivative financial instruments

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

Interest Rate Swaps

Description	Number of contracts	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
OIS - USD 05.06.2023 - 02.06.2025	25,000,000	02.06.2025	LGT Bank AG	229,092.00	0.43
OIS - USD 14.12.2022 - 30.05.2025	25,000,000	30.05.2025	LGT Bank AG	285,353.71	0.54
Total				514,445.71	0.97

Total open derivative financial instruments at the end of the period under review	514,445.71	0.97
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¹ ISINs beginning with YY are not official ISINs but internal identification numbers

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

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

⁴ Divergences in the totals may be attributed to rounding differences

LGT Fixed Maturity Bond Fund 2026/II UCITS under the laws of Liechtenstein

3-Year Comparison

As of:	30.04.2024	30.04.2023	30.04.2022
Net asset value (USD) A	87,580,057	n.a.	n.a.
Units outstanding at the end of the period (USD) A	95,400	n.a.	n.a.
Net asset value per unit at the end of the period (USD) A	918.03	n.a.	n.a.
Net asset value per unit at the beginning of the period (USD) A	881.23 ²	n.a.	n.a.
Percent change in asset value vs previous year (USD) A ¹	4.18% ²	n.a.	n.a.

¹ Distribution in performance included

² Since launching 30.11.2023

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

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

Additional information to the 3-Year Comparison

As of:	31.12.2023	31.12.2022	31.12.2021
Percent change in asset value vs previous year (USD) A ¹	0.50% ²	n.a.	n.a.

¹ Distribution in performance included

² Since launching 30.11.2023

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

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

Statement of net assets as of 30.04.2024

	30.04.2024
Assets	USD
Bank balance	
Current account balance	3,887,153.77
Money market instruments	15,630.89
Transferable securities	
Bonds, convertible bonds, warrant bonds	83,057,260.39
Derivative financial instruments	786,021.51
Other assets	1,393,379.23
Total assets	89,139,445.79
Liabilities	-1,559,388.33
Net assets	87,580,057.46

Statement of income for the period from 30.11.2023 to 30.04.2024

	30.04.2024
Earnings	USD
Earnings from cash in banks	42,811.05
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	1,707,942.48
Earnings from derivative financial instruments	2,062,925.03
Other earnings	4,500.00
Total earnings	3,818,178.56
	30.04.2024
Expenses	USD
Interest payable	1,679,483.28
Ongoing remuneration as specified by internal regulations	221,312.84
thereof management fees	178,478.07
thereof depositary fees	12,629.38
thereof other remuneration as specified by internal regulations	30,205.39
Other expenses	38,970.36
Total expenses	1,939,766.48
Net earnings	1,878,412.08
Capital gains and capital losses realized	240,175.09
Profit or loss realized	2,118,587.17
Capital gains and capital losses not realized	1,392,128.29
Net profit / loss	3,510,715.46

Distribution of profit

30.04.2024

USD

Net earnings of the period	1,878,412.08
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	0.00
Net earnings available for distribution	1,878,412.08
Net earnings provided for distribution to investors	1,877,472.00
Net earnings retained for reinvestment	0.00
Balance carried forward into new year (Net earnings)	940.08
Realized capital gains of the period	240,175.09
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	0.00
Realized capital gains available for distribution	240,175.09
Realized capital gains provided for distribution to investors	239,454.00
Realized capital retained for reinvestment	0.00
Balance carried forward into new year (Realized capital gains)	721.09

Change in net assets

30.04.2024

USD

Net assets at the beginning of the period under review	0.00
Distributions	0.00
Balance from unit movements	84,069,342.00
Net profit / loss	3,510,715.46
Net assets at the end of the period under review	87,580,057.46

Changes in the number of units outstanding

30.04.2024

Number

LGT Fixed Maturity Bond Fund 2026/II (USD) A	
Number of units outstanding at the beginning of the period	0.000
Number of units issued	95,400.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	95,400.000

Inventory of fund assets

ISIN/Description ¹	Term	30.11.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
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Securities

Equities and other investment securities

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

Cayman Islands

KYG8569A1067							
R Sunac China		0	992,027	992,027	0	0.00	0.00
Total Equities and other investment securities, listed on an official stock exchange						0.00	0.00

Bonds

Bonds, listed on an official stock exchange

USD

XS2341038656							
2.6250 % AAC Tech Hldg	2021 - 26	0	1,000,000	0	1,000,000	925,380.00	1.06
XS1090889947							
5.9500 % Abja Inv	2014 - 24	0	760,000	0	760,000	758,100.00	0.87
XS2361052884							
2.0000 % ABQ Fin	2021 - 26	0	1,000,000	0	1,000,000	921,020.00	1.05
XS2343006958							
2.6340 % AfreximBk	2021 - 26	0	1,500,000	0	1,500,000	1,395,300.00	1.59
XS1633896813							
4.1250 % AfreximBk	2017 - 24	0	760,000	760,000	0	0.00	0.00
XS1598047550							
3.8750 % Africa Fin	2017 - 24	0	1,210,000	1,210,000	0	0.00	0.00
XS1983289791							
4.3750 % Africa Fin	2019 - 26	0	1,000,000	0	1,000,000	962,185.06	1.10
XS1957412981							
4.3110 % AlmaraiSuku	2019 - 24	0	260,000	260,000	0	0.00	0.00
XS2615583510							
7.7500 % ALPHA STAR VII	2023 - 26	0	1,117,000	0	1,117,000	1,124,819.00	1.28
XS2364121645							
8.7500 % Anton Oilf	2021 - 25	0	500,000	0	500,000	493,666.89	0.56
USQ0426RNB07							
4.5000 % ANZ 24 CV	2014 - 24	0	1,130,000	1,130,000	0	0.00	0.00
XS1966017672							
6.6649 % Arab Petro	2019 - 24	0	351,000	351,000	0	0.00	0.00
XS2326545204							
8.4500 % Aragvi Fin	2021 - 26	0	400,000	0	400,000	324,368.65	0.37
USP1000PAA32							
4.0500 % ATP Tower Tel	2021 - 26	0	800,000	0	800,000	736,720.00	0.84
US056752AM06							
4.3750 % Baidu	2018 - 24	0	760,000	760,000	0	0.00	0.00
USP14517AA73							
4.3750 % Bancomext Snc	2015 - 25	0	500,000	0	500,000	488,650.00	0.56

ISIN/Description ¹	Term	30.11.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US06738EAP07 5.2000 % Barclays	2016 - 26	0	1,000,000	0	1,000,000	981,192.88	1.12
US05946KAK79 5.8620 % BBVA	2022 - 26	0	800,000	0	800,000	797,702.62	0.91
USP09252AK62 6.2500 % Bc Bogota	2016 - 26	0	900,000	0	900,000	886,050.00	1.01
USP13296AL53 4.1250 % Bc Inbursa	2014 - 24	0	950,000	950,000	0	0.00	0.00
USP09110AB65 2.7500 % Bco Cont SAECA	2020 - 25	0	500,000	0	500,000	468,735.00	0.54
XS1972573007 3.8750 % Bk Baroda	2019 - 24	0	760,000	760,000	0	0.00	0.00
XS1963534968 3.9500 % Bk Rakyat	2019 - 24	0	950,000	950,000	0	0.00	0.00
US69121KAD63 4.2500 % Blue Owl Cap	2020 - 26	0	800,000	0	800,000	773,680.00	0.88
US69121KAA25 5.2500 % Blue Owl Cap	2019 - 24	0	1,130,000	1,130,000	0	0.00	0.00
USF1R15XK516 4.3750 % BNP	2016 - 26	0	1,500,000	0	1,500,000	1,452,736.85	1.66
US09681MAB46 3.8750 % BOC Avi	2016 - 26	0	1,000,000	0	1,000,000	964,150.00	1.10
US66980Q2A49 1.6250 % BOC Aviat	2021 - 24	0	260,000	260,000	0	0.00	0.00
USA08163AA41 4.3500 % BRF	2016 - 26	0	700,000	0	700,000	662,760.00	0.76
NO0010893076 8.5000 % Brooge Pet&Gas	2020 - 25	0	665,000	78,964	586,036	412,449.14	0.47
XS1965523084 3.8750 % Canara Bk	2019 - 24	0	1,130,000	1,130,000	0	0.00	0.00
US14040HCM51 2.6360 % Cap One Fin	2022 - 26	0	600,000	0	600,000	583,116.00	0.67
XS2230306537 2.0000 % CBQ Fin	2020 - 25	0	800,000	0	800,000	758,400.00	0.87
XS2297060126 2.0000 % CDBL	2021 - 26	0	1,000,000	0	1,000,000	936,150.00	1.07
USP6040KAB37 4.8750 % CerroAguila	2016 - 26	0	800,000	0	800,000	777,048.67	0.89
XS2289202587 4.5000 % Champion Path	2021 - 26	0	500,000	0	500,000	474,100.00	0.54
XS2320779213 4.8500 % China Water	2021 - 26	0	450,000	0	450,000	400,234.23	0.46
US172967JC62 4.3000 % Citigroup	2014 - 26	0	800,000	0	800,000	774,152.00	0.88
XS2226808082 2.0000 % CNAC Finb	2020 - 25	0	800,000	0	800,000	759,506.34	0.87
XS1573134951 4.1000 % CN Cinda	2017 - 24	0	1,380,000	1,380,000	0	0.00	0.00
XS2348238259 6.2500 % Cn Hongqi	2021 - 24	0	1,060,000	1,060,000	0	0.00	0.00
XS2793673083 7.7500 % Cn Hongqi	2024 - 25	0	700,000	0	700,000	701,190.00	0.80
XS2328392951 4.7000 % CN Oil&Gas	2021 - 26	0	700,000	0	700,000	601,930.00	0.69

ISIN/Description ¹	Term	30.11.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US12591DAC56 4.2500 % CNOOC Fin14	2014 - 24	0	1,130,000	1,130,000	0	0.00	0.00
XS1577950402 4.2150 % Coca-Cola Icecek	2017 - 24	0	579,000	0	579,000	572,109.90	0.65
XS1891723030 3.7500 % Compet Team	2019 - 24	0	1,480,000	1,480,000	0	0.00	0.00
US21684AAC09 4.3750 % Coop Rabobk	2015 - 25	0	800,000	0	800,000	783,696.00	0.89
XS1974522853 0.0000 % Country	2019 - 24	0	1,820,000	0	1,820,000	112,339.81	0.13
US22550L2E08 0.4950 % CS NY	2021 - 24	0	950,000	950,000	0	0.00	0.00
XS2356380373 1.5500 % DAE Funding	2021 - 24	0	760,000	0	760,000	749,390.40	0.86
XS2491049651 7.7500 % Dar Al-Ak	2022 - 26	0	800,000	0	800,000	806,400.00	0.92
US251526CE71 2.1290 % DB	2020 - 26	0	500,000	0	500,000	470,630.00	0.54
US25152RXA66 3.7000 % DB	2014 - 24	0	1,130,000	1,130,000	0	0.00	0.00
USV28479AA77 7.9500 % Diamond II Ltd	2023 - 26	0	500,000	0	500,000	500,914.72	0.57
XS2124965299 2.9500 % DIB Sukuk	2020 - 26	0	800,000	0	800,000	763,760.00	0.87
XS2262220143 3.7500 % DIFC Sukuk	2020 - 26	0	500,000	0	500,000	480,495.00	0.55
NO0011088593 7.8750 % DNO	2021 - 26	0	700,000	0	700,000	688,107.00	0.79
NO0010852643 8.3750 % DNO	2019 - 24	0	1,077,148	1,077,148	0	0.00	0.00
XS2325727100 2.3750 % Doha Fin	2021 - 26	0	1,500,000	0	1,500,000	1,397,850.00	1.60
XS2766834894 11.0000 % Dvlp Bk Mong	2024 - 26	0	500,000	0	500,000	505,040.00	0.58
US279158AL39 5.3750 % Ecopetrol	2015 - 26	0	800,000	0	800,000	779,920.00	0.89
XS2384059122 7.0000 % eHi Car	2021 - 26	0	500,000	0	500,000	432,800.00	0.49
XS1956103805 3.5160 % Emirates	2019 - 24	0	1,480,000	1,480,000	0	0.00	0.00
XS2556254626 11.0000 % Emirates II Ltd	2022 - 24	0	500,000	0	500,000	492,569.54	0.56
USP37110AK24 3.7500 % ENAP	2016 - 26	0	500,000	0	500,000	473,000.00	0.54
US29246RAA14 4.2500 % Enel Gener	2014 - 24	0	470,000	470,000	0	0.00	0.00
US29336UAB35 4.4000 % EnLink Mid	2014 - 24	0	1,130,000	1,130,000	0	0.00	0.00
XS1564437199 3.9440 % Equate Suk	2017 - 24	0	1,040,000	1,040,000	0	0.00	0.00
XS1917720911 8.2500 % Exp Cr Turk	2019 - 24	0	380,000	380,000	0	0.00	0.00
XS1938532857 3.8750 % FAB Sukuk	2019 - 24	0	1,320,000	1,320,000	0	0.00	0.00

ISIN/Description ¹	Term	30.11.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2302544353							
2.6250 % FarEast Hor	2021 - 24	0	760,000	760,000	0	0.00	0.00
XS2393797530							
4.2500 % FarEast Hor	2021 - 26	0	500,000	0	500,000	472,350.00	0.54
XS2287420744							
5.1000 % FEC Fin	2021 - 24	0	950,000	950,000	0	0.00	0.00
XS2343337122							
5.0000 % Fortune	2021 - 26	0	700,000	0	700,000	620,564.00	0.71
XS1490623516							
3.0000 % Foxcon FE	2016 - 26	0	1,000,000	0	1,000,000	935,870.00	1.07
XS2022434364							
5.7500 % FWD Group	2019 - 24	0	760,000	0	760,000	756,382.40	0.86
USG3800LAA01							
7.1250 % Gems Menasa	2019 - 26	0	500,000	0	500,000	496,080.00	0.57
NO0010894330							
9.2500 % Gen Ener Fin 4	2020 - 25	0	600,000	0	600,000	586,992.83	0.67
US37045XDK90							
1.5000 % GM Fin	2021 - 26	0	1,000,000	0	1,000,000	916,650.00	1.05
US37045XBW56							
3.9500 % GM Fin	2017 - 24	0	510,000	510,000	0	0.00	0.00
USY3004WAB82							
5.3750 % GMR Hyd	2019 - 24	0	1,320,000	1,320,000	0	0.00	0.00
XS1993827135							
5.1250 % Gold Fields	2019 - 24	0	1,130,000	1,130,000	0	0.00	0.00
USN3700LAD75							
3.8500 % Greenko	2021 - 26	0	1,000,000	0	1,000,000	848,010.80	0.97
USP4955MAA91							
5.7500 % Grupo Axo	2021 - 26	0	800,000	0	800,000	768,000.00	0.88
USG42036AB25							
5.5000 % Gruposura Fin	2016 - 26	0	1,200,000	0	1,200,000	1,171,080.00	1.34
XS2621755375							
13.5000 % H&H Intl	2023 - 26	0	500,000	0	500,000	528,000.00	0.60
US404280AP48							
4.2500 % HSBC Hldg	2014 - 24	0	1,250,000	1,250,000	0	0.00	0.00
US404280BH13							
4.3750 % HSBC Hldg	2016 - 26	0	500,000	0	500,000	483,865.00	0.55
XS1422790615							
4.6250 % Huar Fin II	2016 - 26	0	1,000,000	0	1,000,000	951,180.00	1.09
XS2001732101							
3.7500 % Huarong Fin	2019 - 24	0	1,400,000	1,400,000	0	0.00	0.00
US44891CAZ68							
4.3000 % Hyundai Ca	2019 - 24	0	950,000	950,000	0	0.00	0.00
XS1069870415							
4.6250 % ICD FUNDING	2014 - 24	0	260,000	260,000	0	0.00	0.00
XS1954069289							
7.0613 % ICICI Bk UK	2019 - 24	0	950,000	950,000	0	0.00	0.00
USV4819FAA31							
5.3750 % Ind Gr En	2020 - 24	0	1,130,000	1,130,000	0	0.00	0.00
USV2335LAA99							
6.2500 % India Air Inf	2021 - 25	0	500,000	0	500,000	496,700.00	0.57
XS1969727491							
3.7300 % Indian Rail	2019 - 24	0	950,000	950,000	0	0.00	0.00
US456837AP87							
3.5500 % ING Group	2019 - 24	0	760,000	760,000	0	0.00	0.00

ISIN/Description ¹	Term	30.11.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1678463784							
3.5000 % IntBk Azerba	2017 - 24	0	610,000	0	610,000	591,785.06	0.68
USP13435AC98							
3.2500 % Interbk PE	2019 - 26	0	800,000	0	800,000	749,024.00	0.86
USP5865GAC44							
7.5000 % Inver Atlantida	2021 - 26	0	500,000	0	500,000	489,750.00	0.56
XS2313088739							
5.3750 % JAPFA Comfeed	2021 - 26	0	600,000	0	600,000	541,236.51	0.62
XS1981202861							
5.9500 % JSW Steel	2019 - 24	0	1,130,000	1,130,000	0	0.00	0.00
XS2201954067							
0.0000 % Kaisa Grp	2020 - 24	0	1,100,000	0	1,100,000	30,407.40	0.03
USY70908AA90							
7.5000 % Kawasan Ind Jab	2022 - 27	0	790,000	0	790,000	699,378.33	0.80
US50066CAL37							
2.2500 % Korea Gas	2016 - 26	0	1,000,000	0	1,000,000	931,680.00	1.06
XS2703610050							
6.8750 % Korea Inv&Sec	2023 - 26	0	1,000,000	0	1,000,000	1,006,163.43	1.15
USU5007TAA35							
7.1250 % Kosmos Energy	2019 - 26	0	800,000	0	800,000	776,867.96	0.89
USY555CGAA01							
5.6250 % LG ENERGY SOL	2023 - 26	0	1,000,000	0	1,000,000	995,490.00	1.14
US53944YAH62							
3.9000 % Lloyds Bk	2019 - 24	0	320,000	320,000	0	0.00	0.00
XS1064799841							
4.7500 % MAF GI Sec	2014 - 24	0	1,130,000	1,130,000	0	0.00	0.00
XS1956021585							
4.2500 % Mashreqbk	2019 - 24	0	1,440,000	1,440,000	0	0.00	0.00
XS2176018609							
2.5000 % MDGH GMTN RSC	2020 - 26	0	2,000,000	0	2,000,000	1,876,600.00	2.14
XS1596070547							
3.0000 % MDGH GMTN RSC	2017 - 24	0	1,130,000	1,130,000	0	0.00	0.00
USY59501AA78							
7.3750 % Medco Oak	2019 - 26	0	500,000	0	500,000	499,505.00	0.57
USG5975LAC03							
5.2500 % Melco	2019 - 26	0	800,000	0	800,000	768,160.00	0.88
USG60744AA05							
5.3750 % MGM China	2019 - 24	0	1,130,000	1,130,000	0	0.00	0.00
USG60744AB87							
5.8750 % MGM China	2019 - 26	0	500,000	0	500,000	490,600.00	0.56
XS2249848719							
3.1500 % Minsheng HK	2021 - 24	0	950,000	950,000	0	0.00	0.00
XS1988091366							
3.3750 % MIRAE ASSET	2019 - 24	0	1,130,000	1,130,000	0	0.00	0.00
XS2651633609							
6.8750 % MIRAE ASSET	2023 - 26	0	1,000,000	1,000,000	0	0.00	0.00
XS1592893546							
5.0000 % Modernland	2017 - 27	0	634,757	0	634,757	190,428.93	0.22
XS2421278388							
5.0000 % Modernland	2022 - 27	0	36,351	0	36,351	10,979.47	0.01
USY6142GAB96							
8.8500 % Mongolian M	2021 - 24	0	790,000	790,000	0	0.00	0.00
US61761J3R84							
3.1250 % MS	2016 - 26	0	1,000,000	0	1,000,000	950,370.00	1.09

ISIN/Description ¹	Term	30.11.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1953255616							
5.6250 % Mumtal Suk	2019 - 24	0	760,000	760,000	0	0.00	0.00
XS2197693265							
7.9500 % NagaCorp	2020 - 24	0	760,000	0	760,000	750,500.00	0.86
US780099CH81							
5.1250 % NatWest Grp	2014 - 24	0	1,250,000	1,250,000	0	0.00	0.00
USU63768AA01							
7.0000 % NBM US Hldg	2019 - 26	0	800,000	0	800,000	797,408.00	0.91
XS1055787680							
6.2500 % Ndt Lbk	2014 - 24	0	1,200,000	1,200,000	0	0.00	0.00
XS1061043011							
5.6250 % OCP	2014 - 24	0	1,320,000	1,320,000	0	0.00	0.00
XS1056232322							
5.3750 % Oil Ind	2014 - 24	0	1,215,000	1,215,000	0	0.00	0.00
US71654QBW15							
4.5000 % PEMEX	2016 - 26	0	800,000	0	800,000	749,016.00	0.86
US71654QBH48							
4.8750 % PEMEX	2013 - 24	0	1,130,000	1,130,000	0	0.00	0.00
XS2224065289							
5.9500 % Periana	2020 - 26	0	500,000	0	500,000	492,105.00	0.56
XS2289895927							
0.0000 % Petra Dmnds	2021 - 26	0	500,000	0	500,000	462,789.76	0.53
XS2009878880							
3.7500 % Power Fin	2019 - 24	0	760,000	760,000	0	0.00	0.00
XS1751117604							
5.0000 % Puma Intl	2018 - 26	0	900,000	0	900,000	883,125.00	1.01
XS1964617440							
3.9820 % QIB Sukuk	2019 - 24	0	1,130,000	1,130,000	0	0.00	0.00
XS1959301471							
4.2640 % QIB Senior	2019 - 24	0	1,454,000	1,454,000	0	0.00	0.00
XS2352861814							
1.6020 % SA Global Suk	2021 - 26	0	800,000	0	800,000	741,200.00	0.85
USY7140VAA80							
4.4500 % Saka Energ	2017 - 24	0	1,070,000	1,070,000	0	0.00	0.00
US80007RAK14							
4.0500 % Sands China	2021 - 26	0	1,000,000	0	1,000,000	959,973.30	1.10
US80282KAZ93							
3.2440 % Santander	2019 - 26	0	800,000	0	800,000	749,938.80	0.86
US80386WAA36							
5.8750 % Sasol Fin	2018 - 24	0	1,400,000	1,400,000	0	0.00	0.00
US80386WAC91							
4.3750 % Sasol Financ	2021 - 26	0	500,000	0	500,000	470,625.00	0.54
XS1982112812							
2.8750 % Saudi Oil	2019 - 24	0	1,400,000	1,400,000	0	0.00	0.00
USG8000AAH61							
10.0000 % Sdrll New Fin	2022 - 26	0	500,000	0	500,000	496,573.70	0.57
XS2325735897							
7.7500 % Seplat Ener	2021 - 26	0	500,000	0	500,000	485,000.00	0.55
USF43628C650							
4.2500 % SG	2016 - 26	0	1,000,000	0	1,000,000	954,610.00	1.09
USF8590LAA47							
5.0000 % SG	2014 - 24	0	1,130,000	1,130,000	0	0.00	0.00
NO0011057622							
12.0000 % ShaMaran Petro	2021 - 25	0	400,000	0	400,000	378,553.83	0.43

ISIN/Description ¹	Term	30.11.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1953029284							
0.0000 % Shimao Grp	2019 - 24	0	1,440,000	0	1,440,000	37,864.07	0.04
XS1637274124							
0.0000 % Shimao Grp	2017 - 99	0	540,000	0	540,000	14,741.55	0.02
USY7758EEG27							
4.4000 % Shriram Fin	2021 - 24	0	1,290,000	1,290,000	0	0.00	0.00
XS2387357341							
1.5000 % Sinochem	2021 - 26	0	800,000	0	800,000	724,568.00	0.83
USP8704LAB47							
7.5000 % SixSigma	2018 - 25	0	500,000	0	500,000	475,406.08	0.54
XS2288890671							
2.1250 % SK Battery A	2021 - 26	0	1,000,000	0	1,000,000	924,000.00	1.06
USG82296AD99							
3.5500 % SMBC Av Cap	2019 - 24	0	380,000	380,000	0	0.00	0.00
USP29094AA07							
6.2230 % Sociedad Con	2003 - 26	0	855,000	0	855,000	308,758.53	0.35
XS1395052639							
4.0500 % Std Chart	2016 - 26	0	800,000	0	800,000	773,544.61	0.88
XS0969864916							
5.2000 % Std Chart	2013 - 24	0	1,320,000	1,320,000	0	0.00	0.00
XS2620557285							
4.1250 % STE TransCore	2023 - 26	0	2,000,000	0	2,000,000	1,944,960.00	2.22
US836205AQ75							
4.6650 % Sth Africa	2012 - 24	0	760,000	760,000	0	0.00	0.00
XS2708722397							
0.0000 % Sunac China	2023 - 28	0	90,392	90,392	0	0.00	0.00
XS2708722983							
0.0000 % Sunac China	2023 - 30	0	24,957	24,957	0	0.00	0.00
XS2708722637							
0.0000 % Sunac China	2023 - 29	0	107,899	107,899	0	0.00	0.00
XS2708721589							
0.0000 % Sunac China	2023 - 26	0	112,787	0	112,787	10,737.62	0.01
XS2708721829							
0.0000 % Sunac China	2023 - 27	0	60,261	60,261	0	0.00	0.00
XS2708721233							
6.0000 % Sunac China	2023 - 25	0	2,091,034	0	2,091,034	221,943.67	0.25
XS2708724096							
0.0000 % Sunac China 28 CV	2023 - 28	0	763,098	763,098	0	0.00	0.00
XS2708723791							
0.0000 % Sunac China 32 CV	2023 - 32	0	119,924	119,924	0	0.00	0.00
XS1394990003							
4.5000 % SunshineLife	2016 - 26	0	1,000,000	0	1,000,000	955,653.85	1.09
USN8370TAA45							
4.8750 % Sura	2014 - 24	0	1,480,000	1,480,000	0	0.00	0.00
USA9890AAA81							
5.7500 % Suzano AT	2016 - 26	0	800,000	0	800,000	794,840.87	0.91
US87165BAL71							
3.7000 % Synchrony	2016 - 26	0	600,000	0	600,000	566,700.00	0.65
XS2581381634							
9.5000 % TC Ziraat	2023 - 26	0	500,000	0	500,000	525,450.00	0.60
US87927YAA01							
5.3030 % Telecom It	2014 - 24	0	1,360,000	0	1,360,000	1,356,772.18	1.55
US88032XAM65							
3.5750 % Tencent	2019 - 26	0	1,500,000	0	1,500,000	1,444,950.00	1.65

ISIN/Description ¹	Term	30.11.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
USG87602AA90 4.0000 % Tengizchevr	2016 - 26	0	500,000	0	500,000	470,100.00	0.54
US88167AAL52 6.0000 % Teva Pharma	2018 - 24	0	1,210,000	1,210,000	0	0.00	0.00
XS2279432384 2.7500 % Tower B Infra	2021 - 26	0	500,000	0	500,000	469,275.00	0.54
USP93960AF25 4.3750 % TrinidadTob	2013 - 24	0	450,000	450,000	0	0.00	0.00
USG91139AF57 1.2500 % TSMC GI	2021 - 26	0	1,500,000	0	1,500,000	1,381,050.00	1.58
XS1578203462 6.1250 % Turkiye Bk	2017 - 24	0	640,000	640,000	0	0.00	0.00
XS1961010987 6.9500 % Turk Sise	2019 - 26	0	800,000	0	800,000	803,688.00	0.92
XS1028951264 4.8750 % Turk Tele	2014 - 24	0	760,000	760,000	0	0.00	0.00
XS1970705528 8.1250 % Turk Vak Bk	2019 - 24	0	790,000	790,000	0	0.00	0.00
CH0244100266 5.1250 % UBS	2014 - 24	0	1,400,000	1,400,000	0	0.00	0.00
US91282CCA71 0.1250 % USA	2021 - 26	0	800,000	0	800,000	902,169.48	1.03
US9128286N55 0.5000 % USA	2019 - 24	0	760,000	760,000	0	0.00	0.00
XS2330272944 4.8500 % UzAuto Motors	2021 - 26	0	750,000	0	750,000	695,025.00	0.79
XS1953916290 4.7500 % Uzbekistan	2019 - 24	0	1,130,000	1,130,000	0	0.00	0.00
XS1917548247 5.3500 % Vanke RE	2018 - 24	0	1,130,000	1,130,000	0	0.00	0.00
XS1994698196 3.6250 % Vigorous	2019 - 24	0	200,000	200,000	0	0.00	0.00
XS1023280271 7.2500 % Wan Pty Int	2014 - 24	0	1,130,000	1,130,000	0	0.00	0.00
XS1023280271 7.2500 % Wan Pty Int	2014 - 24	0	1,130,000	0	1,130,000	906,034.40	1.03
USU9841MAA00 1.5000 % Wipro IT Svc	2021 - 26	0	1,500,000	0	1,500,000	1,375,871.52	1.57
US98105HAC43 4.7500 % Woori Bk	2014 - 24	0	760,000	760,000	0	0.00	0.00
USG98149AC46 4.8750 % Wynn Macau	2017 - 24	0	380,000	380,000	0	0.00	0.00
USG98149AG59 5.5000 % Wynn Macau	2020 - 26	0	600,000	0	600,000	582,780.00	0.67
USP989MJAY76 8.7500 % YPF	2014 - 24	0	380,000	380,000	0	0.00	0.00
XS2429784809 0.0000 % Yz Grp	2022 - 99	0	715,000	0	715,000	35,109.54	0.04
XS1945941786 0.0000 % Yz Grp	2019 - 24	0	1,360,000	0	1,360,000	69,551.71	0.08
XS1954963580 0.0000 % Yz Grp	2019 - 24	0	760,000	0	760,000	38,349.50	0.04
XS2223576328 3.5000 % Zg Online P&C	2020 - 26	0	1,000,000	0	1,000,000	941,280.00	1.07

ISIN/Description ¹	Term	30.11.2023 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2024 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Total Bonds, listed on an official stock exchange						83,057,260.39	94.83

Money market instruments

Money market instruments, listed on an official stock exchange

USD

XS2449192942							
0.0000 % 8 Zhenro CD	2022 - 24	0	1,700,000	0	1,700,000	15,630.89	0.02
Total Money market instruments, listed on an official stock exchange						15,630.89	0.02

Total Securities						83,072,891.28	94.85
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Total Securities						83,072,891.28	94.85
Current account balance						3,887,153.77	4.44
Derivative financial instruments						786,021.51	0.90
Other assets						1,393,379.23	1.59
Total assets as of 30.04.2024						89,139,445.79	101.78
Liabilities						-1,559,388.33	-1.78
Net assets as of 30.04.2024						87,580,057.46	100.00

Derivative financial instruments

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
US 2yr Note JUN 24	175	200,000.00	03.07.2024	CBOT	35,464,843.75	-359,570.40	-0.41
Total					35,464,843.75	-359,570.40	-0.41

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

Interest Rate Swaps

Description	Number of contracts	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
OIS - USD 05.12.2023 - 30.06.2026	95,000,000	30.06.2026	LGT Bank AG	1,145,591.91	1.31
Total				1,145,591.91	1.31
Total open derivative financial instruments at the end of the period under review				786,021.51	0.90

Transactions in exposure-increasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
US 2yr Note MAR 24	03.04.2024	250	250

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

Notes to the Annual Report

Key accounting principles

Determination of net asset value

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Swinging single pricing

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

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

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

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

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

Suspension of determination of net asset value

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

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

Reference master-feeder structure

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

LGT EM LC Bond Fund (feeder fund)

LGT EM LC Bond Sub-Fund (master fund)

LGT Sustainable Bond Fund Global (feeder fund)

LGT Sustainable Bond Global Sub-Fund (master fund)

LGT Sustainable Bond Fund Global Hedged (feeder fund)

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

LGT Sustainable Equity Fund Europe (feeder fund)

LGT Sustainable Equity Europe Sub-Fund (master fund)

LGT Sustainable Equity Fund Global (feeder fund)

LGT Sustainable Equity Global Sub-Fund (master fund)

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

Conversion rates as of 30 April 2024

AUD	1.00	=	CHF	0.5956	BRL	1.00	=	CHF	0.1771
CAD	1.00	=	CHF	0.6676	CLP	1.00	=	CHF	0.0010
CNY	1.00	=	CHF	0.1265	COP	100.00	=	CHF	0.0236
DKK	1.00	=	CHF	0.1315	EUR	1.00	=	CHF	0.9806
GBP	1.00	=	CHF	1.1486	HKD	1.00	=	CHF	0.1173
HUF	1.00	=	CHF	0.0025	IDR	100.00	=	CHF	0.0056
ILS	1.00	=	CHF	0.2456	INR	1.00	=	CHF	0.0110
JPY	100.00	=	CHF	0.5830	MXN	1.00	=	CHF	0.0538
MYR	1.00	=	CHF	0.1922	NOK	1.00	=	CHF	0.0828
NZD	1.00	=	CHF	0.5426	PLN	1.00	=	CHF	0.2268
RUB	1.00	=	CHF	0.0098	SEK	1.00	=	CHF	0.0836
SGD	1.00	=	CHF	0.6727	THB	1.00	=	CHF	0.0247
TRY	1.00	=	CHF	0.0283	USD	1.00	=	CHF	0.9173
ZAR	1.00	=	CHF	0.0487					

Effective costs and Total Expense Ratio (TER)

Name	Management fee in %	Operations fee in %	TER 1 in %	TER 2 in %
LGT Sustainable Money Market Fund (CHF) B	0.28 ¹	0.05	0.44	0.44
LGT Sustainable Money Market Fund (CHF) C	0.14 ¹	0.05	0.29	0.29
LGT Sustainable Money Market Fund (EUR) B	0.50 ²	0.05	0.59	0.59
LGT Sustainable Money Market Fund (EUR) I1	0.25 ²	0.05	0.34	0.34
LGT Sustainable Money Market Fund (EUR) C	0.25 ²	0.05	0.34	0.34
LGT Sustainable Money Market Fund (USD) B	0.50 ³	0.05	0.59	0.59
LGT Sustainable Money Market Fund (USD) C	0.25 ³	0.05	0.34	0.34
LGT Sustainable Bond Fund Global Inflation Linked (EUR) A	0.90	0.15	1.08	1.08
LGT Sustainable Bond Fund Global Inflation Linked (CHF) A	0.90	0.15	1.11	1.11
LGT Sustainable Bond Fund Global Inflation Linked (USD) A	0.90	0.15	1.12	1.12
LGT Sustainable Bond Fund Global Inflation Linked (EUR) B	0.90	0.15	1.07	1.07
LGT Sustainable Bond Fund Global Inflation Linked (CHF) B	0.90	0.15	1.11	1.11
LGT Sustainable Bond Fund Global Inflation Linked (USD) B	0.90	0.15	1.11	1.11
LGT Sustainable Bond Fund Global Inflation Linked (EUR) I1	0.45	0.09	0.56	0.56
LGT Sustainable Bond Fund Global Inflation Linked (CHF) I1	0.45	0.09	0.60	0.60
LGT Sustainable Bond Fund Global Inflation Linked (USD) I1	0.45	0.09	0.60	0.60
LGT Sustainable Bond Fund Global Inflation Linked (EUR) C	0.45	0.09	0.56	0.56
LGT Sustainable Bond Fund Global Inflation Linked (CHF) C	0.45	0.09	0.60	0.60
LGT Sustainable Bond Fund Global Inflation Linked (USD) C	0.45	0.09	0.60	0.60
LGT Sustainable Bond Fund Global Inflation Linked (EUR) CA	0.45	0.09	0.56	0.56
LGT Sustainable Bond Fund Global Inflation Linked (USD) CA	0.45	0.09	0.60	0.60
LGT Sustainable Bond Fund Global Inflation Linked (EUR) IM	0.00	0.06	0.08	0.08
LGT EM LC Bond Fund (EUR) A	1.20	0.09	1.58	1.58

Name	Management fee in %	Operations fee in %	TER 1 in %	TER 2 in %
LGT EM LC Bond Fund (USD) A	1.20	0.09	1.58	1.58
LGT EM LC Bond Fund (EUR) B	1.20	0.09	1.58	1.58
LGT EM LC Bond Fund (CHF) B	1.20	0.09	1.58	1.58
LGT EM LC Bond Fund (USD) B	1.20	0.09	1.58	1.58
LGT EM LC Bond Fund (EUR) I1	0.60	0.01	0.89	0.89
LGT EM LC Bond Fund (USD) C	0.60	0.05	0.94	0.94
LGT EM LC Bond Fund (EUR) IM	0.00	0.01	0.30	0.30
LGT Sustainable Bond Fund Global (EUR) A	0.90	0.06	1.14	1.14
LGT Sustainable Bond Fund Global (EUR) B	0.90	0.06	1.14	1.14
LGT Sustainable Bond Fund Global (EUR) I1	0.45	0.01	0.63	0.63
LGT Sustainable Bond Fund Global (USD) I1	0.45	0.01	0.64	0.64
LGT Sustainable Bond Fund Global Hedged (USD) B	0.90	0.05	1.13	1.13
LGT Sustainable Bond Fund Global Hedged (CHF) B	0.90	0.05	1.17	1.17
LGT Sustainable Bond Fund Global Hedged (EUR) B	0.90	0.05	1.18	1.18
LGT Sustainable Bond Fund Global Hedged (GBP) B	0.90	0.05	1.17	1.17
LGT Sustainable Bond Fund Global Hedged (CHF) C	0.45	0.05	0.72	0.72
LGT Sustainable Equity Fund Europe B	1.50	0.05	1.69	1.69
LGT Sustainable Equity Fund Europe C	0.70	0.05	0.88	0.88
LGT Sustainable Equity Fund Europe IM	0.00	0.01	0.14	0.14
LGT Sustainable Equity Fund Global (USD) A	1.50	0.10	1.67	1.67
LGT Sustainable Equity Fund Global (EUR) B	1.50	0.10	1.67	1.67
LGT Sustainable Equity Fund Global (CHF) B	1.50	0.10	1.67	1.67
LGT Sustainable Equity Fund Global (GBP) B	1.50	0.10	1.67	1.67
LGT Sustainable Equity Fund Global (USD) B	1.50	0.10	1.67	1.67
LGT Sustainable Equity Fund Global (EUR) I1	0.70	0.01	0.78	0.78
LGT Sustainable Equity Fund Global (USD) I1	0.70	0.01	0.78	0.78
LGT Sustainable Equity Fund Global (EUR) C	0.70	0.05	0.82	0.82
LGT Sustainable Equity Fund Global (CHF) C	0.70	0.05	0.82	0.82
LGT Sustainable Equity Fund Global (USD) C	0.70	0.05	0.82	0.82
LGT Sustainable Equity Fund Global (EUR) IM	0.00	0.01	0.08	0.08
LGT Fixed Maturity Bond Fund 2024 (USD) A	0.50	0.12	0.65	0.65
LGT Fixed Maturity Bond Fund 2026 (USD) A	0.50	0.12	0.70	0.70
LGT Fixed Maturity Bond Fund 2025 (USD) A	0.50	0.12	0.71	0.71
LGT Fixed Maturity Bond Fund 2026/II (USD) A	0.50	0.12	0.72	0.72

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

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

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

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

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

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

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

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

Transaction costs

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

Name	Currency	Amount
LGT Sustainable Money Market Fund (CHF)	CHF	23,246.49
LGT Sustainable Money Market Fund (EUR)	EUR	38,235.70
LGT Sustainable Money Market Fund (USD)	USD	32,490.41
LGT Sustainable Bond Fund Global Inflation Linked	EUR	88,612.98
LGT EM LC Bond Fund	EUR	5,258.51
LGT Sustainable Bond Fund Global	EUR	9,218.83
LGT Sustainable Bond Fund Global Hedged	USD	10,534.19
LGT Sustainable Equity Fund Europe	EUR	6,559.77
LGT Sustainable Equity Fund Global	EUR	12,498.79
LGT Fixed Maturity Bond Fund 2024	USD	24,837.34
LGT Fixed Maturity Bond Fund 2026	USD	3,781.36
LGT Fixed Maturity Bond Fund 2025	USD	6,455.46
LGT Fixed Maturity Bond Fund 2026/II	USD	24,542.51

Securities lending

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

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

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

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

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

Derivatives coverage

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

Name	Derivatives risk in % of the NAV	Overall risk in % of the NAV
LGT Sustainable Money Market Fund (CHF)	0.02	100.02
LGT Sustainable Money Market Fund (EUR)	0.00	100.00
LGT Sustainable Money Market Fund (USD)	0.00	100.00
LGT Sustainable Bond Fund Global Inflation Linked	0.77	100.77
LGT EM LC Bond Fund	0.00	100.00
LGT Sustainable Bond Fund Global	0.00	100.00
LGT Sustainable Bond Fund Global Hedged	0.00	100.00
LGT Sustainable Equity Fund Europe	0.00	100.00
LGT Sustainable Equity Fund Global	0.00	100.00
LGT Fixed Maturity Bond Fund 2024	0.00	100.00
LGT Fixed Maturity Bond Fund 2026	42.47	142.47
LGT Fixed Maturity Bond Fund 2025	0.00	100.00
LGT Fixed Maturity Bond Fund 2026/II	35.56	135.56

Distribution of profit

In the first half of the financial year 2023/2024 the following distribution amounts as of 31 October 2023 have taken place (ex-date 20 November 2023):

Name	Net income		Capital gains		Substance		Total	
LGT Fixed Income Maturity Bond Fund 2024 (USD) A	USD	36.02	USD	0.00	USD	0.00	USD	36.02
LGT Fixed Income Maturity Bond Fund 2026 (USD) A	USD	37.04	USD	0.00	USD	0.00	USD	37.04
LGT Fixed Income Maturity Bond Fund 2025 (USD) A	USD	25.64	USD	10.38	USD	0.00	USD	36.02

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

Name	Net income		Capital gains		Substance		Total	
LGT Bond Fund Global Inflation Linked (EUR) A	EUR	0.00	EUR	0.00	EUR	26.40	EUR	26.40
LGT Bond Fund Global Inflation Linked (CHF) A	CHF	0.00	CHF	4.02	CHF	0.00	CHF	4.02
LGT Bond Fund Global Inflation Linked (USD) A	USD	0.00	USD	41.74	USD	0.00	USD	41.74
LGT Bond Fund Global Inflation Linked (EUR) CA	EUR	3.70	EUR	23.40	EUR	0.00	EUR	27.10
LGT Bond Fund Global Inflation Linked (USD) CA	USD	1.82	USD	24.16	USD	1.60	USD	27.58
LGT EM LC Bond Fund (EUR) A	EUR	32.75	EUR	0.00	EUR	0.00	EUR	32.75
LGT EM LC Bond Fund (USD) A	USD	24.32	USD	0.00	USD	0.00	USD	24.32
LGT Sustainable Bond Fund Global (EUR) A	EUR	37.80	EUR	0.00	EUR	0.00	EUR	37.80
LGT Sustainable Equity Fund Global (USD) A	USD	0.00	USD	35.76	USD	0.00	USD	35.76
LGT Fixed Income Maturity Bond Fund 2026 (USD) A	USD	36.98	USD	0.00	USD	0.00	USD	36.98

Name	Net income		Capital gains		Substance		Total	
LGT Fixed Income Maturity Bond Fund 2025 (USD) A	USD	24.23	USD	11.75	USD	0.00	USD	35.98
LGT Fixed Income Maturity Bond Fund 2026/II (USD) A	USD	19.68	USD	2.51	USD	13.79	USD	35.98

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

Initial issue dates

Name	Date
LGT Sustainable Money Market Fund (CHF)	01.04.2003
LGT Sustainable Money Market Fund (EUR)	01.04.2003
LGT Sustainable Money Market Fund (USD)	01.04.2003
LGT Sustainable Bond Fund Global Inflation Linked	01.05.2004
LGT EM LC Bond Fund	30.09.2011
LGT Sustainable Bond Fund Global	30.11.2009
LGT Sustainable Bond Fund Global Hedged	01.04.2003
LGT Sustainable Equity Fund Europe	01.04.2003
LGT Sustainable Equity Fund Global	01.12.2009
LGT Fixed Maturity Bond Fund 2024	31.01.2020
LGT Fixed Maturity Bond Fund 2026	01.12.2021
LGT Fixed Maturity Bond Fund 2025	30.11.2022
LGT Fixed Maturity Bond Fund 2026/II	30.11.2023

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

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

Depositories

<i>LGT Sustainable Money Market Fund (CHF)</i>	<i>LGT Sustainable Money Market Fund (EUR)</i>
EC Euroclear Bank, Brussels	DB Deutsche Bank AG, Frankfurt am Main
SIX SIS AG, Zurich	EC Euroclear Bank, Brussels
<i>LGT Sustainable Money Market Fund (USD)</i>	<i>LGT Sustainable Bond Fund Global Inflation Linked</i>
EC Euroclear Bank, Brussels	DB Deutsche Bank AG, Frankfurt am Main
SIX SIS AG, Zurich	EC Euroclear Bank, Brussels
	SIX SIS AG, Zurich
	UBS AG, Zurich

LGT EM LC Bond Fund

CACEIS Investor Services Bank S.A., Dublin

LGT Sustainable Bond Fund Global

CACEIS Investor Services Bank S.A., Dublin

LGT Sustainable Bond Fund Global Hedged

CACEIS Investor Services Bank S.A., Dublin

LGT Sustainable Equity Fund Europe

CACEIS Investor Services Bank S.A., Dublin

LGT Sustainable Equity Fund Global

CACEIS Investor Services Bank S.A., Dublin

LGT Fixed Maturity Bond Fund 2024

EC Euroclear Bank, Brussels

LGT Bank Ltd., Vaduz

SIX SIS AG, Zurich

LGT Fixed Maturity Bond Fund 2026

EC Euroclear Bank, Brussels

LGT Bank Ltd., Vaduz

SIX SIS AG, Zurich

UBS AG, Zurich

LGT Fixed Maturity Bond Fund 2025

EC Euroclear Bank, Brussels

LGT Bank Ltd., Vaduz

SIX SIS AG, Zurich

LGT Fixed Maturity Bond Fund 2026/II

EC Euroclear Bank, Brussels

LGT Bank Ltd., Vaduz

SIX SIS AG, Zurich

UBS AG, Zurich

Annex: Remuneration policy (unaudited)

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

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

The amounts shown here comprise the fixed and variable gross remuneration before deduction of taxes and employee contributions to social security institutions. The Board of Directors is responsible for the annual review of the Company's remuneration principles, the determination of the "identified staff"⁴ and the approval of the total remuneration actually paid. The variable remuneration is reported here using a realistic range, as the former depends on the employee's personal performance and the sustainable business performance of the Company, both of which are assessed after the end of the calendar year. The approval of the variable remuneration by the Board of Directors can take place after the report has been prepared. There were no significant changes to the remuneration principles valid for the calendar year 2023.

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

Remuneration of staff of the company¹

Total remuneration for the past calendar year 2023	CHF	3.11 - 3.46 m
thereof fixed remuneration	CHF	1.71 m
thereof variable remuneration ²	CHF	1.40 - 1.74 m

Remuneration paid by the fund ³	none
Carried Interests or Performance Fees paid to staff	none
Total number of staff of the company as of 31.12.2023	14

Total assets under management of the company as of 31.12.2023

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

Remuneration of individual employee categories of the Company

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

Total remuneration for <u>other</u> staff of the company for the past calendar year 2023	CHF	1.31 – 1.43 m
thereof fixed remuneration	CHF	0.82 m
thereof variable remuneration ²	CHF	0.49 - 0.61 m
Total number of other staff of the company per 31.12.2023		6

¹ The total compensation refers to all employees of the company including members of the Board of Directors. The disclosure of employee compensation is made at the level of the Company in accordance with Art. 107 of Regulation 231/2013. An allocation of the actual work and time expenditures to individual funds cannot be reliably collected.

² The amount recognized includes cash bonus as well as co-investment and deferral instruments owned by the employee. Employee loyalty schemes assigned to employees have been considered at their current value.

³ No remuneration is paid directly to employees from the funds, as all remuneration is received by the Company.

⁴ "Identified staff" are employees whose professional activities have a material impact on the risk profile of the Company or the risk profiles of the managed funds. Specifically, these are the members of the management bodies as well as other employees at the same remuneration level, risk takers and the holders of significant control functions.

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

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

LGT Sustainable Money Market Fund (CHF)
LGT Sustainable Money Market Fund (EUR)
LGT Sustainable Money Market Fund (USD)
LGT Sustainable Bond Fund Global Inflation Linked
LGT EM LC Bond Fund
LGT Sustainable Bond Fund Global
LGT Sustainable Bond Fund Global Hedged
LGT Sustainable Equity Fund Europe
LGT Sustainable Equity Fund Global
LGT Fixed Maturity Bond Fund 2024
LGT Fixed Maturity Bond Fund 2026
LGT Fixed Maturity Bond Fund 2025
LGT Fixed Maturity Bond Fund 2026/II

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

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

Relevant total number of staff per 31.12.2023³ 167

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

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

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

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

Annex: SFDR (unaudited)

ANNEX IV

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

Product name: LGT Sustainable Money Market Fund (CHF)

Legal entity identifier: 5493006JXNHQ7J3FXZ97

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

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

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

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

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

X No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 52.40% of sustainable investments

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

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

with a social objective

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



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

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

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

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

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

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

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

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

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

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

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

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

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

During the reported period, the Sub-Fund achieved 85.45% underlying investments which promoted environmental and/or social characteristics of which 52.4% were considered sustainable investments. The primary binding element is a commitment of at least 75.0% of the assets of the Sub-Fund to underlying investments, which promote environmental and/or social characteristics. The assessment of whether this binding element has been attained, is measured by the following sustainability indicators:

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

2) Screening based on ESG Rating. Another factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Sub-Fund has successfully and consistently applied its ESG rating in the

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

3) Sustainable Investments. The aggregate weight of all sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the Sub-Fund of the environmental and/or social characteristics it promotes. The Sub-Fund has successfully aggregated the sustainable investments of the fund: 52.4%.

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

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

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 52.4% made a positive contribution to such UN SDGs.

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

The share of investments that promoted environmental and/ or social characteristics was 4.45% higher than in the previous reporting period.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	1,012.56	66.20%	66.20%
GHG Emissions	Total Scope 2 GHG Emissions	202.54	66.20%	66.20%
GHG Emissions	Total Scope 3 GHG Emissions	4,676.60	66.20%	66.20%
GHG Emissions	Total GHG Emissions	5,891.70	66.20%	66.20%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	16.51	66.20%	66.20%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	80.06	66.20%	66.20%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	34.60	66.20%	66.20%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	370.85	66.20%	66.20%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	4.09%	58.24%	66.20%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	34.52%	54.95%	66.20%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	0.30	24.29%	66.20%

Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	0.00	8.06%	66.20%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.03	22.15%	66.20%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0.00%	61.77%	66.20%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0.00%	66.20%	66.20%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	16.35%	66.20%	66.20%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	1.47%	20.89%	66.20%
Board gender diversity	Average ratio of female to male board members in investee companies	23.36%	63.37%	66.20%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.00%	66.20%	66.20%
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	16.95	5.32%	18.74%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles	0.00%, 0	10.26%	18.74%

	and, where applicable, national law			
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
Deposit - Money Market Call CHF, 27.10.22-24h/48h	N/A	5.43%	Liechtenstein
Fiduciary call money CHF, 12.12.2018, 48h (LIFID.5940)	N/A	3.21%	France
Fiduciary call money CHF, 10.02.2021, 48h (LIFID.11924)	N/A	2.50%	Luxembourg
LGT BK, MM Call CHF, 27.10.2022-24h	N/A	2.30%	N/A
European Investment Bank EIB 1.5 % 2012-02.08.2024	N/A	2.09%	Luxembourg
Graubundner Kantonalbank 0.125 % 2018-29.05.2024	Financials	1.69%	Switzerland
Luzerner Kantonalbank AG 0.1 % 2018-08.05.2024	Financials	1.67%	Switzerland
Province of Quebec 1.5 % 2014-05.02.2024	N/A	1.67%	Canada
Nestle Ltd. 0.25 % 2018-28.06.2024	Consumer Staples	1.64%	Switzerland
Nederlandse Waterschapsbank N.V. 1.25 % 2012-09.08.2024	N/A	1.62%	Netherlands
BNG Bank N.V. 1.25 % 2014-30.04.2024	N/A	1.62%	Netherlands
Eli Lilly & Co 0.15 % 2016-24.05.2024	Health Care	1.61%	United States
Kanton Basel-Landschaft 0.25 % 2015-24.06.2024	N/A	1.60%	Switzerland
Basler Kantonalbank 0.125 % 2018-11.04.2024	Financials	1.60%	Switzerland
Cantonal Bank of Aargau 0.11 % 2017-21.02.2024	N/A	1.59%	Switzerland



What was the proportion of sustainability-related investments?

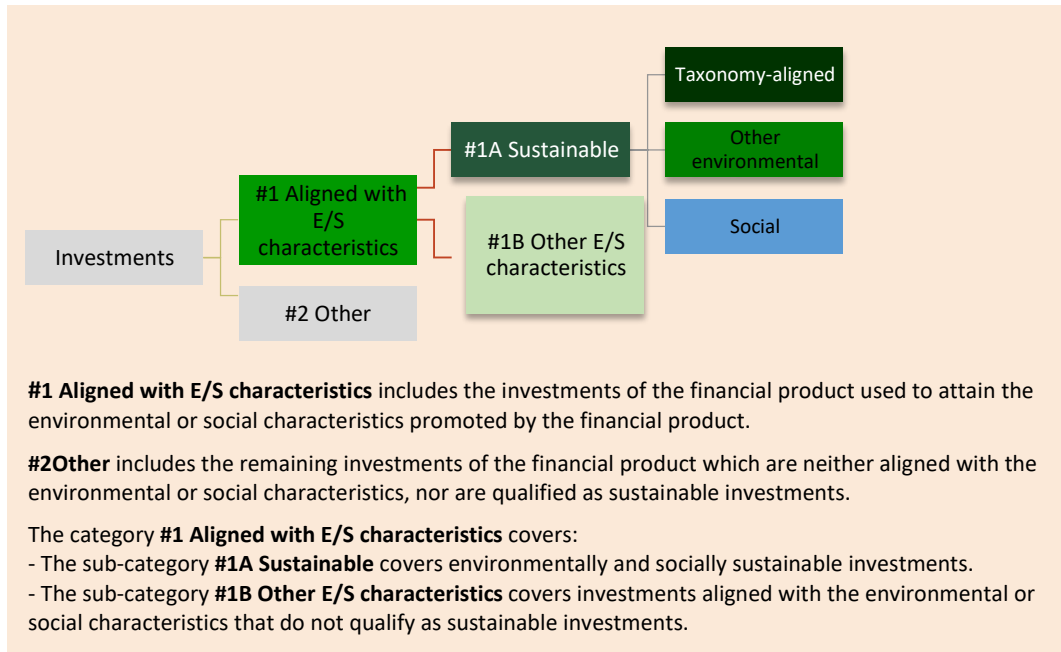
The Sub-Fund allocated 85.45% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S

characteristics) including 52.4% of investments considered as sustainable investments (#1A Sustainable).

The remaining portion of 14.55% was aligned with #2 Other.

● *What was the asset allocation?*

Asset allocation describes the share of investments in specific assets.



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

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

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

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

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



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

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 2.06%.

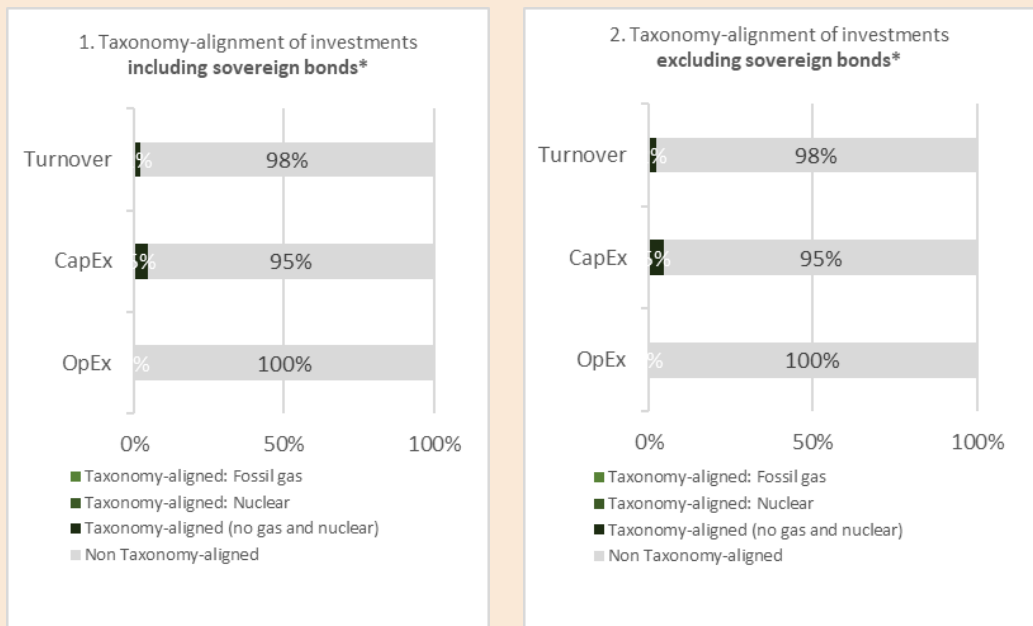
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

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

Taxonomy-aligned activities are expressed as a share of:

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

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



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

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

The share of investments made in transitional activities was 0.09%.

The share of investments made in enabling activities was 1.24%.

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

Not applicable.

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



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



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

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 13.79%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 36.55%.



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

The Sub-Fund made 14.55% of investments in “#2 Other”.

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

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

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

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

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



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

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

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

Direct Engagement

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

Indirect Engagement

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

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



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

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

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

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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

Product name: LGT Sustainable Money Market Fund (EUR)

Legal entity identifier: 5493006G6JC70PS8ZU84

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

●● Yes	●● X No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 65.85% of sustainable investments <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



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

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

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

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

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

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

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

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

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

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

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

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

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

During the reported period, the Sub-Fund achieved 90.1% underlying investments which promoted environmental and/or social characteristics of which 65.85% were considered sustainable investments. The primary binding element is a commitment of at least 75.0% of the assets of the Sub-Fund to underlying investments, which promote environmental and/or social characteristics. The assessment of whether this binding element has been attained, is measured by the following sustainability indicators:

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

2) Screening based on ESG Rating. Another factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an

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

3) Sustainable Investments. The aggregate weight of all sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the Sub-Fund of the environmental and/or social characteristics it promotes. The Sub-Fund has successfully aggregated the sustainable investments of the fund: 65.85%.

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

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

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 65.85% made a positive contribution to such UN SDGs.

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

The share of investments that promoted environmental and/ or social characteristics was 7.90% higher than in the previous reporting period.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	2,176.92	66.59%	66.59%
GHG Emissions	Total Scope 2 GHG Emissions	853.22	66.59%	66.59%
GHG Emissions	Total Scope 3 GHG Emissions	15,560.43	66.59%	66.59%
GHG Emissions	Total GHG Emissions	18,590.57	66.59%	66.59%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	21.60	66.59%	66.59%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	132.49	66.59%	66.59%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	44.26	66.59%	66.59%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	377.34	66.59%	66.59%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	5.51%	64.01%	66.59%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	39.30%	65.48%	66.59%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of	0.36	42.46%	66.59%

	investee companies, per high impact climate sector			
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	56.10	8.61%	66.59%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.07	39.95%	66.59%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0.00%	65.11%	66.59%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0.00%	66.59%	66.59%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	3.07%	66.59%	66.59%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	3.38%	31.04%	66.59%
Board gender diversity	Average ratio of female to male board members in investee companies	25.89%	65.48%	66.59%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.00%	66.59%	66.59%
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	38.19	17.35%	19.54%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international	0.00%, 0	17.35%	19.54%

	treaties and conventions, United Nations principles and, where applicable, national law			
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
Deposit - Money Market Call EUR, 23.08.19-24h/48h	N/A	5.90%	Liechtenstein
Fiduciary call money EUR, 05.05.2021, 48h (LIFID.12209)	N/A	3.00%	Luxembourg
Fiduciary call money EUR, 02.03.2022, 48h (LIFID.12926)	N/A	2.13%	United Kingdom
Federal Republic of Germany Treasury Bills 2023-21.02.2024	N/A	2.04%	Germany
LGT BK, MM Call EUR, 23.08.2019-24h	N/A	1.86%	N/A
LVMH Moet Hennessy Louis Vuitton SE 0 % 2020-11.02.2024 EMTN	Consumer Discretionary	1.85%	France
AstraZeneca PLC 0.75 % 2016-12.05.2024 EMTN Reg-S-	Health Care	1.69%	United Kingdom
Verizon Communications Inc 1.625 % 2014-01.03.2024 Eurobond	Communication Services	1.61%	United States
Morgan Stanley 1.75 % 2016-11.03.2024 Global Bond	Financials	1.56%	United States
Federal Republic of Germany Treasury Bills 2023-17.04.2024	N/A	1.46%	Germany
Federal Republic of Germany Treasury Bills 2023-13.12.2023	N/A	1.40%	Germany
Federal Republic of Germany Treasury Bills 2023-20.03.2024	N/A	1.39%	Germany

AT&T Inc 2.4 % 2014-15.03.2024 Eurobond	Communication Services	1.37%	United States
Federal Republic of Germany Treasury Bills 2023-19.06.2024	N/A	1.27%	Germany
Magna International Inc 1.9 % 2015-24.11.2023 Eurobond Reg-S-	Consumer Discretionary	1.26%	Canada



What was the proportion of sustainability-related investments?

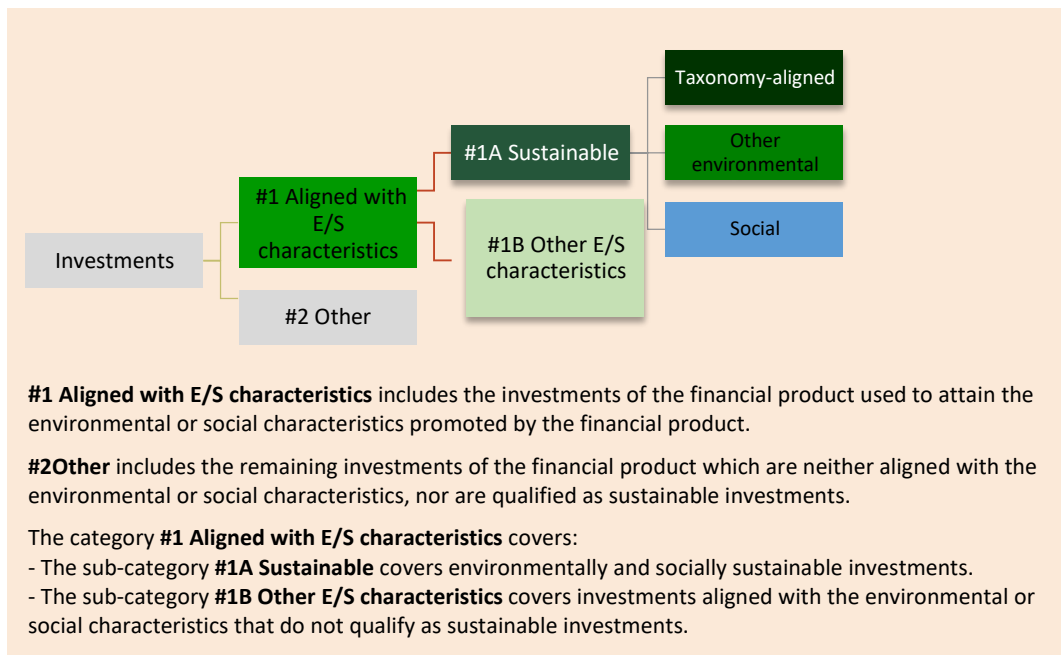
The Sub-Fund allocated 90.1% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S

characteristics) including 65.85% of investments considered as sustainable investments (#1A Sustainable).

The remaining portion of 9.9% was aligned with #2 Other.

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



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

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

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

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

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



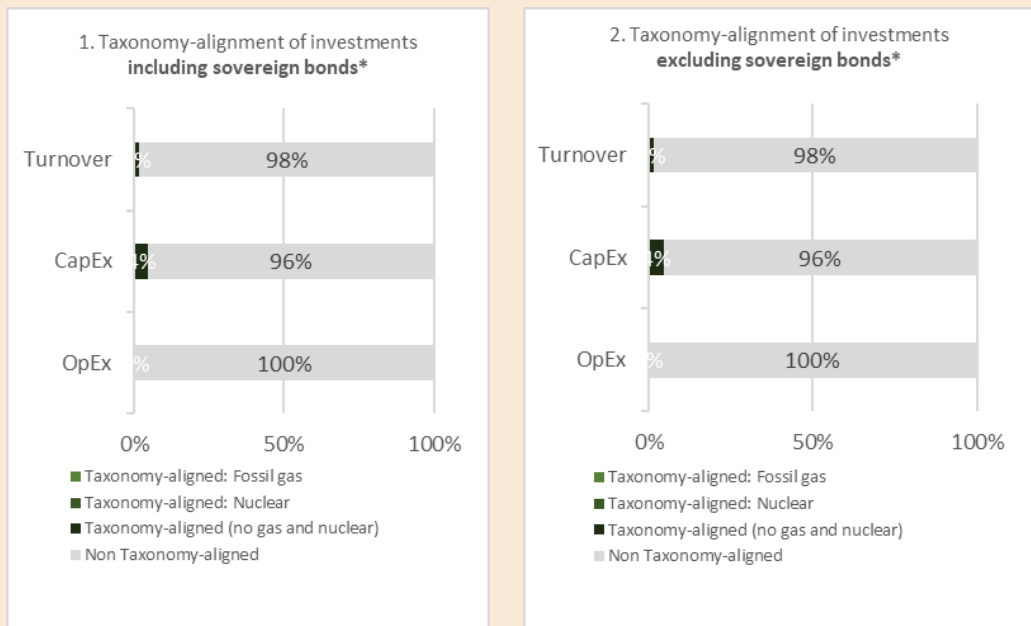
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 1.6%.

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

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

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



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

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

The share of investments made in transitional activities was 0.04%.

The share of investments made in enabling activities was 1.11%.

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

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

Not applicable.



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



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

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 21.03%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 43.22%.



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

The Sub-Fund made 9.9% of investments in “#2 Other”.

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

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

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

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

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



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

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

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

Direct Engagement

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

Indirect Engagement

- The Investment Manager engaged issuers indirectly through its active participation in industry associations or organizations on sustainability related topics that partook in dialogue with issuers. The

Investment Manager is committed to being an active collaborator and thought leader, which is further demonstrated through its participation in UN Principles for Responsible Investment, the Institutional Investors Group on Climate Change and the Climate Action 100+ initiative.

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



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

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

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

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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

Product name: LGT Sustainable Money Market Fund (USD)

Legal entity identifier: 549300B5XBU0R32SKB65

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

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

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

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

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

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 63.15% of sustainable investments

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

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

with a social objective

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



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

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

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

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

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

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

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

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

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

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

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

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

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

During the reported period, the Sub-Fund achieved 88.64% underlying investments which promoted environmental and/or social characteristics of which 63.15% were considered sustainable investments. The primary binding element is a commitment of at least 75.0% of the assets of the Sub-Fund to underlying investments, which promote environmental and/or social characteristics. The assessment of whether this binding element has been attained, is measured by the following sustainability indicators:

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

2) Screening based on ESG Rating. Another factor contributing to whether the Sub-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an

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

3) Sustainable Investments. The aggregate weight of all sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the Sub-Fund of the environmental and/or social characteristics it promotes. The Sub-Fund has successfully aggregated the sustainable investments of the fund: 63.15%.

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

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

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 63.15% made a positive contribution to such UN SDGs.

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

The share of investments that promoted environmental and/ or social characteristics was 8.34% higher than in the previous reporting period.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	1,549.86	60.69%	60.69%
GHG Emissions	Total Scope 2 GHG Emissions	408.86	60.69%	60.69%
GHG Emissions	Total Scope 3 GHG Emissions	11,714.28	60.69%	60.69%
GHG Emissions	Total GHG Emissions	13,673.00	60.69%	60.69%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	12.75	60.69%	60.69%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	88.97	60.69%	60.69%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	30.59	60.69%	60.69%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	322.24	60.69%	60.69%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	2.25%	57.91%	60.69%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	38.83%	59.40%	60.69%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of	0.23	34.08%	60.69%

	investee companies, per high impact climate sector			
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	1.10	6.80%	60.69%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.04	34.12%	60.69%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0.00%	56.95%	60.69%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0.00%	60.69%	60.69%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	4.53%	60.69%	60.69%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	2.17%	25.47%	60.69%
Board gender diversity	Average ratio of female to male board members in investee companies	21.07%	59.40%	60.69%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.00%	60.69%	60.69%
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	43.23	14.62%	25.40%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international	0.00%, 0	14.62%	25.40%

	treaties and conventions, United Nations principles and, where applicable, national law			
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
Deposit - Money Market Call USD, 11.12.18-24h/48h	N/A	5.87%	Liechtenstein
Fiduciary call money USD, 03.03.2022, 48h (LIFID.12930)	N/A	2.92%	Luxembourg
LGT BK, MM Call USD, 11.12.2018-24h	N/A	1.91%	N/A
Microsoft Corp 2.875 % 2017-06.02.2024 Global Bond	Information Technology	1.75%	United States
Fiduciary call money USD, 22.01.2019, 48h (LIFID.6258)	N/A	1.72%	United Kingdom
AT&T Inc 0.9 % 2021-25.03.2024 Global Bond	Communication Services	1.64%	United States
Fiduciary call money USD, 25.09.2019, 48h (LIFID.8429)	N/A	1.58%	France
Novartis Capital Corp 3.4 % 2014-06.05.2024 Global Bond	Health Care	1.51%	United States
Inter-American Development Bank IADB 2.625 % 2019-16.01.2024	N/A	1.50%	United States
International Bank for Reconstruction and Development World Bank 0.25 % 2020-24.11.2023 Global Bond	N/A	1.50%	United States
Apple Inc 3.45 % 2014-06.05.2024 Global Bond	Information Technology	1.36%	United States
Pfizer Inc 3.4 % 2014-15.05.2024 Global Bond	Health Care	1.36%	United States
Bristol Myers Squibb Co 0.537 % 2020-13.11.2023 Global Bond	Health Care	1.20%	United States
AbbVie Inc 3.75 % 2018-14.11.2023 Global Bond	Health Care	1.19%	United States

DANONE SA 2.589 % 2016-
02.11.2023 Reg-S-

Consumer
Staples

1.15%

France



What was the proportion of sustainability-related investments?

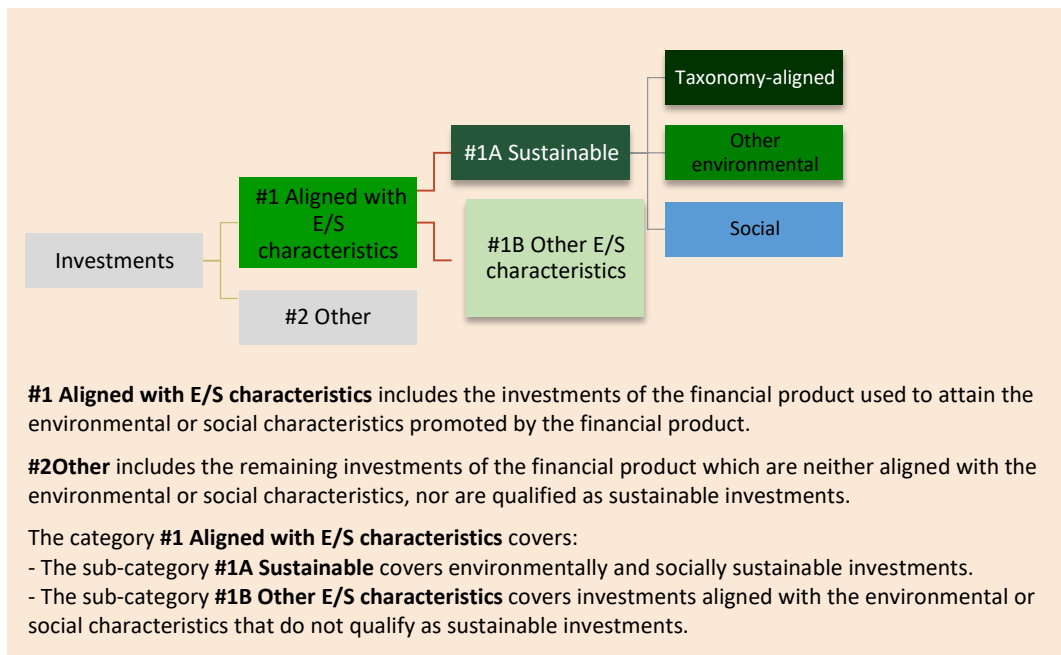
The Sub-Fund allocated 88.64% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S

characteristics) including 63.15% of investments considered as sustainable investments (#1A Sustainable).

The remaining portion of 11.36% was aligned with #2 Other.

● *What was the asset allocation?*

Asset allocation
describes the
share of
investments in
specific assets.



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

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

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

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

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



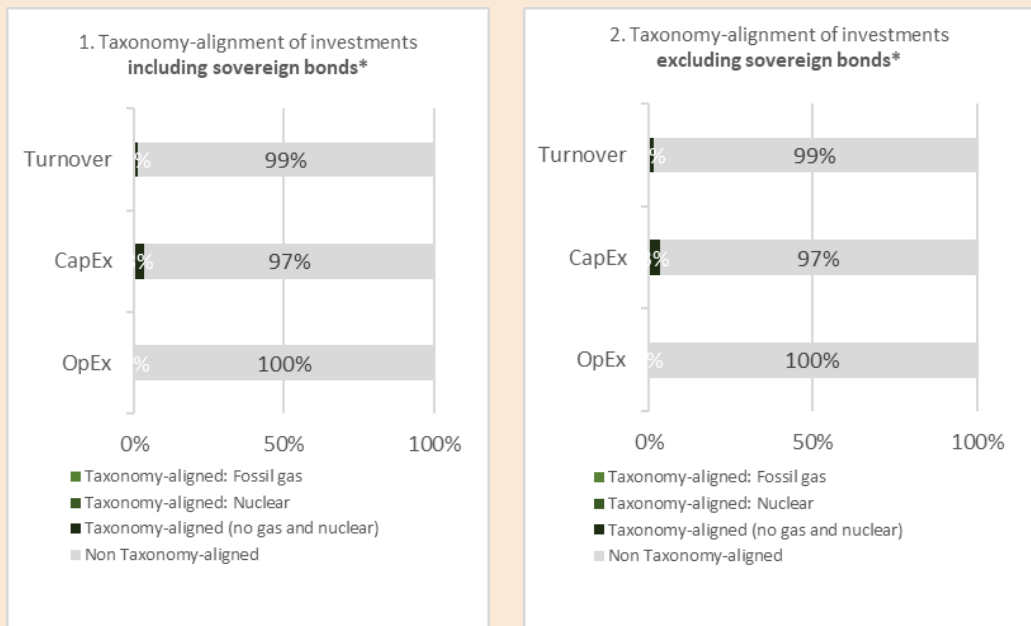
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 1.34%.

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

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

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



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

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

The share of investments made in transitional activities was 0.0%.

The share of investments made in enabling activities was 0.53%.

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

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

Not applicable.



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



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

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 20.2%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 41.61%.



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

The Sub-Fund made 11.36% of investments in “#2 Other”.

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

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

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

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

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



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

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

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

Direct Engagement

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

Indirect Engagement

- The Investment Manager engaged issuers indirectly through its active participation in industry associations or organizations on sustainability related topics that partook in dialogue with issuers. The

Investment Manager is committed to being an active collaborator and thought leader, which is further demonstrated through its participation in UN Principles for Responsible Investment, the Institutional Investors Group on Climate Change and the Climate Action 100+ initiative.

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



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

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

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

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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

Product name: LGT Sustainable Bond Fund Global Inflation Linked

Legal entity identifier: 549300AJ5N9DPC4C7C68

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

●● Yes	●● X No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 11.15% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



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

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

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

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

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

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

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

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

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

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

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

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

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

During the reported period, the Sub-Fund achieved 99.34% underlying investments which promoted environmental and/or social characteristics of which 11.15% were considered sustainable investments. The primary binding element is a commitment of at least 90.0% of the assets of the Sub-Fund to underlying investments, which promote environmental and/or social characteristics. The assessment of whether this binding element has been attained, is measured by the following sustainability indicators:

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

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

3) Sustainable Investments. The aggregate weight of all sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the Sub-Fund of the environmental and/or social characteristics it promotes. The Sub-Fund has successfully aggregated the sustainable investments of the fund: 11.15%.

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

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

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 11.15% made a positive contribution to such UN SDGs.

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

The share of investments that promoted environmental and/ or social characteristics was 0.64% higher than in the previous reporting period.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	240.26	92.56%	98.49%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0.00%, 0	92.56%	98.49%



What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
European Bank For Reconstruction & Development EBRD 0.1 %	N/A	3.22%	United Kingdom

2022-01.12.2027 Inflations Index linked Reg-S-			
United States of America 2.375 % 2004-15.01.2025 Inflations Index linked	N/A	3.08%	United States
Federal Republic of Germany 0.1 % 2015-15.04.2026 Inflations Index linked	N/A	2.78%	Germany
French Republic 0.1 % 2021-25.07.2038 Inflations Index linked	N/A	2.75%	France
United States of America 0.375 % 2017-15.07.2027 Inflations Index linked	Financials	2.66%	United States
United States of America 1.75 % 2008-15.01.2028 Inflations Index linked	N/A	2.44%	United States
United States of America 0.375 % 2017-15.01.2027 Inflations Index linked	Financials	2.43%	United States
United Kingdom of Great Britain and Northern Ireland 2.5 % 1986-17.07.2024 Inflations Index linked	N/A	2.41%	United Kingdom
United Kingdom of Great Britain and Northern Ireland 0.125 % 2015-22.03.2026 Inflations Index linked	N/A	2.38%	United Kingdom
United States of America 0.875 % 2019-15.01.2029 Inflations Index linked	N/A	2.33%	United States
United States of America 0.125 % 2022-15.01.2032 Inflations Index linked	N/A	2.22%	United States
United States of America 0.25 % 2015-15.01.2025 Inflations Index linked	N/A	2.22%	United States
United States of America 0.25 % 2019-15.07.2029 Inflations Index linked	N/A	2.21%	United States
United States of America 0.5 % 2018-15.01.2028 Inflations Index linked	N/A	2.17%	United States

French Republic 0.1 % 2022-25.07.2038 Inflation Index linked	N/A	2.07%	France
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What was the proportion of sustainability-related investments?

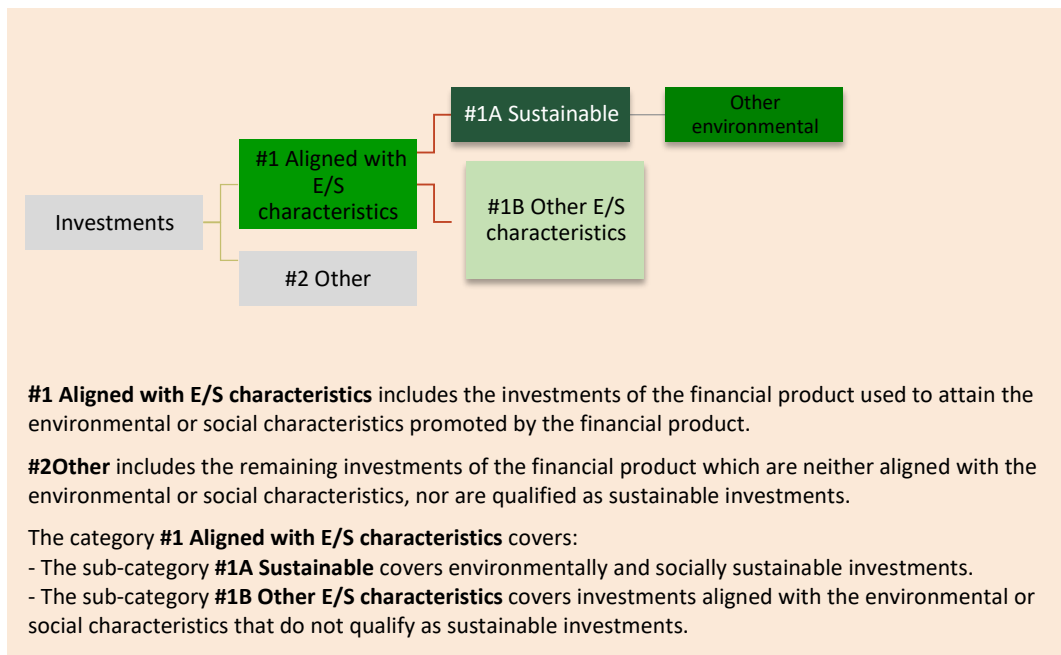
The Sub-Fund allocated 99.34% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S

characteristics) including 11.15% of investments considered as sustainable investments (#1A Sustainable).

The remaining portion of 0.66% was aligned with #2 Other.

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



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

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

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

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

Investments were made largely in inflation-linked debt securities and instruments (debentures, fixed-rate securities, notes and others) of public and supranational debtors and to a lesser extent of private debtors all over the world.



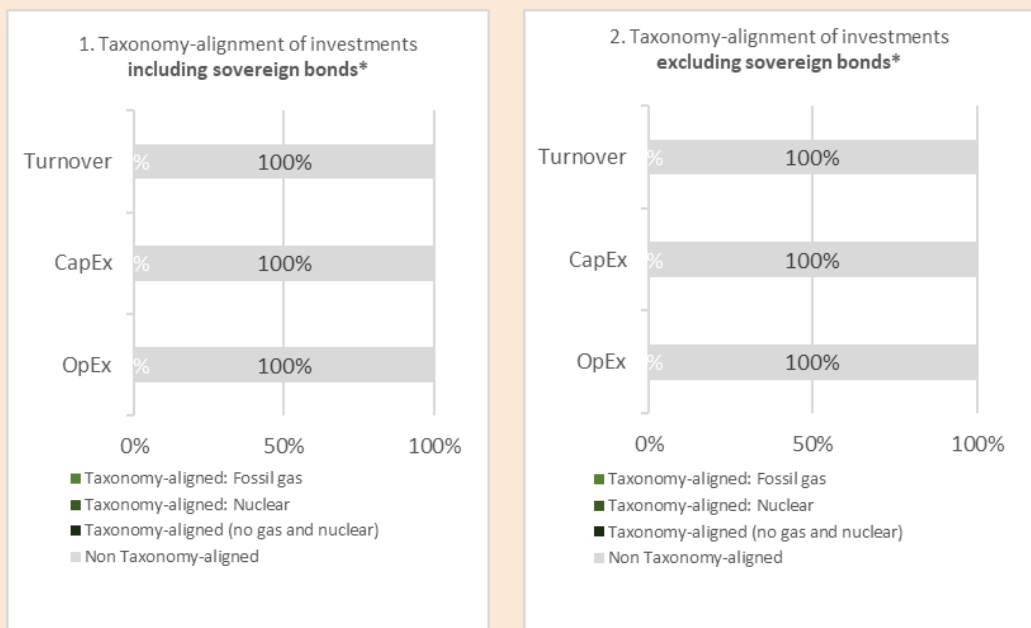
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Sub-Fund did not invest in environmentally sustainable economic activities aligned with the EU Taxonomy.

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

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

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



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

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

The Sub-Fund did not invest in transitional and enabling activities.

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

Not applicable.

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



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



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

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 11.15%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 0.0%.



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

The Sub-Fund made 0.66% of investments in “#2 Other”.

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

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

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

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

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



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

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

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

Direct Engagement

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

Indirect Engagement

The Investment Manager started a dialogue with the United Nations Principles for Responsible Investments (“UN PRI”) to participate in a pilot sovereign collaborative engagement initiative to indirectly engage with issuers on sustainability related topics.

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



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

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

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

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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

Product name: LGT EM LC Bond Fund

Legal entity identifier: 549300DG8PE5B7GLO141

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

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



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

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

The Sub-Fund (a) achieved its financial objectives; and (b) promoted its environmental and social characteristics, indirectly via the investment of substantially all of its assets in the Master Fund. Disclosures contained in this Annex will refer to the Master Fund and provide information regarding how the Master Fund measured, managed and attained the environmental and social characteristics it promoted. Where relevant, disclosure will also be provided directly from the Sub-Fund's perspective and in some cases

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

disclosures will reflect the Sub-Fund's indirect exposures, based on its proportionate allocation to the Master Fund.

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

The Investment Manager conducted an assessment of ESG factors, in the process to identify a universe of investable issuers through a systematic process which relies on information from underlying issuers (the "Country Selection Model"), resulting in a specific country classification (the "ESG Rating").

Environmental and/or social characteristics considered as part of the ESG Rating (and therefore promoted as environmental and/or social characteristics by the Master-Fund) included:

- Green energy, emissions, natural resources, education, health, standards of living, civil liberties, gender equality, institutional strength, corruption, democracy, political stability.
- Environmental and/or social characteristics are further enriched with economic development inputs, such as economic growth and economic stability, on the basis that such characteristics are often intrinsically linked with the long-term ESG direction of Emerging Markets.

The above characteristics were assessed on a backward-looking basis using systematic data and enriched on an ongoing basis with forward-looking dissemination of in-house research, political assessments and research meetings.

No reference benchmark was designated for the purpose of attaining the environmental or social characteristics.

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

Integration of ESG. The Investment Manager considers the Master-Fund has successfully and consistently integrated ESG in the investment process in the following manner:

- The ESG Rating as part of the Master-Fund's Country Selection Model was successfully and consistently applied. In the Country Selection Model, quantitative and qualitative data was used. A greater weight was given to the long-term development of countries, which was consequently reflected in the ESG Rating the Investment Manager applied to countries. The Sub-Fund did not make any invests into F rated countries or currencies and avoided government bonds of C rated countries.
- The Investment Manager successfully and consistently applied the Master-Fund's ESG exclusion policy.
- At the end of the reporting period 97.42% (incl. collaterals) of the investments were aligned with environmental and social characteristics.

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

The share of investments that promoted environmental and/ or social characteristics was 0.88% lower than in the previous reporting period.

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

Not applicable. The Master-Fund did not make a commitment to sustainable investments.

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

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

Not applicable. The Master-Fund did not make a commitment to sustainable investments.

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

Not applicable. The Master-Fund did not make a commitment to sustainable investments.

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

Not applicable. The Master-Fund did not make a commitment to sustainable investments.

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

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

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



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

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

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

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	691.99	78.04%	96.89%

Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international treaties and conventions, United Nations principles and, where applicable, national law	0.00	78.04%	96.89%
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
LGT EM LC Bond Sub-Fund Class A (EUR)	Not Classified	99.98%	Ireland
Money account, LGT, EUR	N/A	0.01%	N/A
current account LGT funds EUR (050000)	N/A	0.01%	N/A
current account LGT funds USD (050000)	N/A	0.00%	N/A
Money account, LGT, USD	N/A	0.00%	N/A
Rebooking of FX P&L	N/A	-0.00%	Europe
Operating and Admin Fees A	N/A	-0.00%	N/A
Management Company Fee	N/A	-0.01%	N/A



What was the proportion of sustainability-related investments?

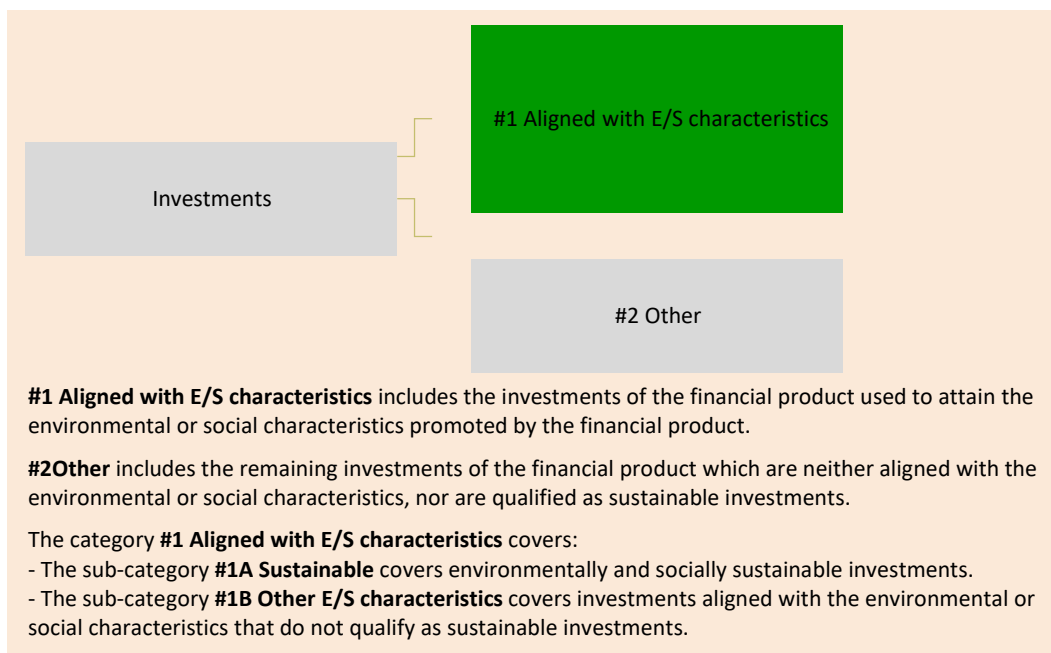
97.42% of the portfolio promoted environmental and social characteristics (incl. collaterals).

Asset allocation describes the share of investments in specific assets.

● **What was the asset allocation?**

The Master-Fund allocated 97.42% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S characteristics).

The remaining portion of 2.58% are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments (#2 Other). It consisted solely of the investments described under "What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?".



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

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

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

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

Investments were made in government bonds, bonds issued by AAA-rated supranational issuers and development banks and FX derivatives and options.



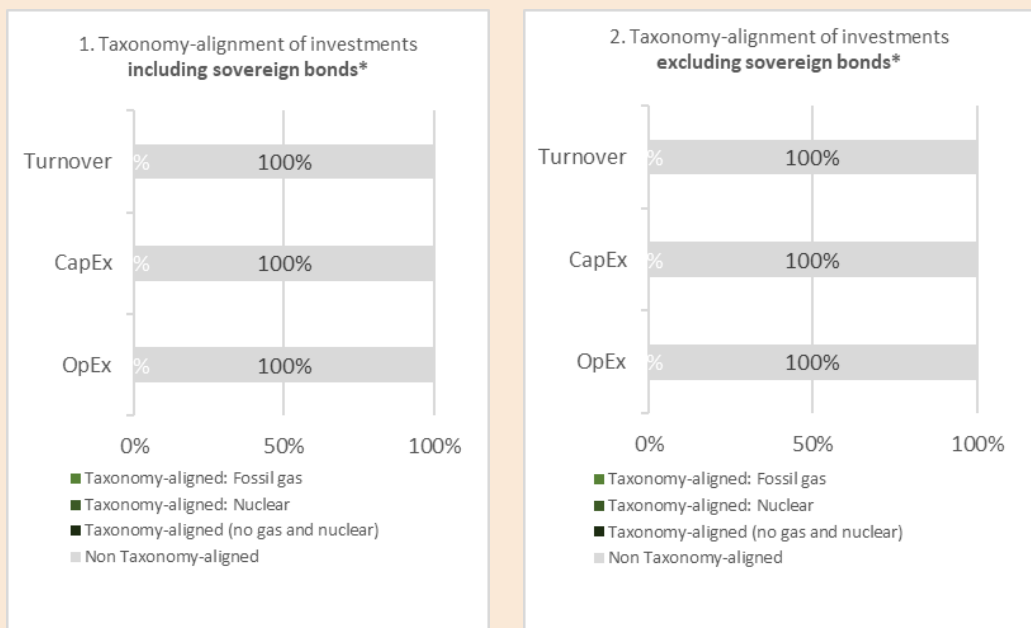
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Master-Fund did not invest in environmentally sustainable economic activities aligned with the EU Taxonomy.

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

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

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



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


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

The Master-Fund did not invest in environmentally sustainable economic activities aligned with the EU Taxonomy.

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

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

Not applicable.

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



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

Not applicable. The Master-Fund did not make a commitment to sustainable investments.



What was the share of socially sustainable investments?

Not applicable. The Master-Fund did not make a commitment to sustainable investments.



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

Investments under “#2 Other” were investments which are not aligned with the environmental or social characteristics. The instruments in this category were FX derivatives and options. The Master-Fund does not use derivatives specifically for the purpose of attaining the environmental and or social characteristics it promotes. Rather, the Master-Fund may use derivatives for ordinary purposes, that is, for investment purposes, hedging and/or for efficient portfolio management purposes.

A screening was conducted to capture countries subject to comprehensive sanctions, per the Investment Manager’s policy, which was taken into account as part of the final ESG Rating of an applicable country. Therefore, in line with the exclusion policy, the Master-Fund did not invest into countries rated as F, based on Country Selection Model or currencies (FX derivatives or options) of these countries.



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

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

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

Direct Engagement

- The Investment Manager established and maintained dialogue with issuers on topics related to the attainment of the Fund’s strategy and investment objective. This included on-the-ground research visits to meet the country representatives.

Indirect Engagement

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

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



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

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

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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

Product name: LGT Sustainable Bond Fund Global

Legal entity identifier: 549300IPCWX706Q2VC54

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

●● Yes	●● X No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 67.95% of sustainable investments <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



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

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

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

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

disclosure will also be provided directly from the Sub-Fund's perspective and in some cases disclosures will reflect the Sub-Fund's indirect exposures, based on its proportionate allocation to the Master Fund.

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

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

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

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

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

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

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

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

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

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

During the reported period, the Master-Fund achieved 95.12% underlying investments which promoted environmental and/or social characteristics of which 67.95% were considered sustainable investments. The primary binding element is a commitment of at least 90.0% of the assets of the Master-Fund to underlying investments, which promote environmental and/or social characteristics. The assessment of whether this binding element has been attained, is measured by the following sustainability indicators:

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

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

3) Sustainable Investments. The aggregate weight of all sustainable investments held by the Master-Fund shall be calculated and used to measure the attainment by the Master-Fund of the environmental and/or social characteristics it promotes. The Master-Fund has successfully aggregated the sustainable investments of the fund: 67.95%.

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

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

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 67.95% made a positive contribution to such UN SDGs.

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

The share of investments that promoted environmental and/ or social characteristics was 1.78% lower than in the previous reporting period.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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



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

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

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

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	865.57	32.33%	32.78%
GHG Emissions	Total Scope 2 GHG Emissions	550.98	32.33%	32.78%
GHG Emissions	Total Scope 3 GHG Emissions	12,488.90	32.33%	32.78%
GHG Emissions	Total GHG Emissions	13,905.46	32.33%	32.78%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	9.53	32.33%	32.78%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	93.53	32.33%	32.78%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	20.13	32.33%	32.78%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	202.44	32.33%	32.78%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	0.79%	27.83%	32.78%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	17.09%	27.05%	32.78%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of	0.12	13.64%	32.78%

	investee companies, per high impact climate sector			
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	0.04	2.65%	32.78%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.02	13.08%	32.78%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0.00%	27.51%	32.78%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0.00%	32.33%	32.78%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	4.21%	32.33%	32.78%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	1.25%	10.72%	32.78%
Board gender diversity	Average ratio of female to male board members in investee companies	11.87%	30.52%	32.78%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.00%	32.78%	32.78%
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	97.62	42.05%	65.25%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international	0.00%, 0	43.16%	65.25%

	treaties and conventions, United Nations principles and, where applicable, national law			
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
LGT Sustainable Bond Global Sub-Fund Class A (EUR)	Not Classified	99.97%	Ireland
current account LGT funds EUR (050000)	N/A	0.02%	N/A
Money account, LGT, EUR	N/A	0.02%	N/A
current account LGT funds USD (050000)	N/A	0.00%	N/A
Money account, LGT, USD	N/A	0.00%	N/A
current account LGT funds GBP (050000)	N/A	0.00%	N/A
Money account, LGT, GBP	N/A	0.00%	N/A
Rebooking of FX P&L	N/A	-0.00%	Europe
Operating and Admin Fees A	N/A	-0.00%	N/A
Management Company Fee	N/A	-0.01%	N/A



What was the proportion of sustainability-related investments?

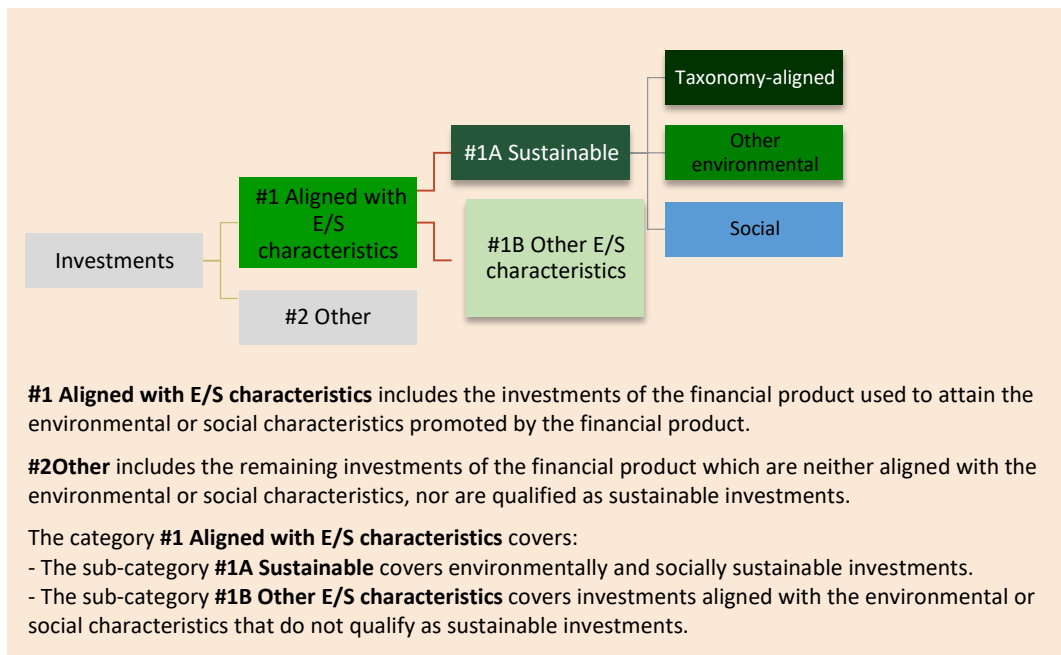
The Master-Fund allocated 95.12% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S

characteristics) including 67.95% of investments considered as sustainable investments (#1A Sustainable).

The remaining portion of 4.88% was aligned with #2 Other.

● *What was the asset allocation?*

Asset allocation describes the share of investments in specific assets.



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

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

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

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

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



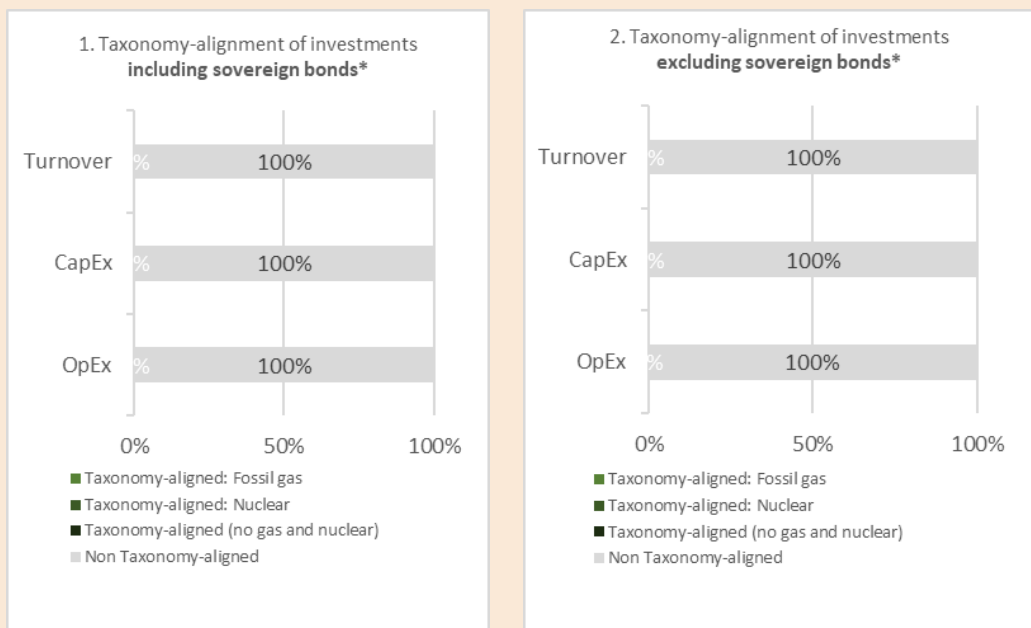
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 0.22%.

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

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

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



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

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

The Master-Fund did not invest in transitional and enabling activities.

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

Not applicable.

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



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



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

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 53.31%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 14.42%.



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

The Master-Fund made 4.88% of investments in “#2 Other”.

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

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

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

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

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



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

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

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

Direct Engagement

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

Indirect Engagement

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

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

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



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

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

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

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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

Product name: LGT Sustainable Bond Fund Global Hedged

Legal entity identifier: 549300BGRNAXWDDWQY74

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

●● Yes	●● X No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy 	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 71.38% of sustainable investments <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective
<input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



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

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

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

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

disclosure will also be provided directly from the Sub-Fund's perspective and in some cases disclosures will reflect the Sub-Fund's indirect exposures, based on its proportionate allocation to the Master Fund.

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

- if the country had not signed certain international treaties on **controversial weapons**;
- if the country failed to meet basic requirements with respect to **human rights and democracy** (assessed among other things based on Freedom House Index, rating of the Reporters Without Borders Press Freedom, ratification of conventions and treaties in respect of human rights and labour conditions);
- if the country had a high level of **corruption** (assessed among other things based on Transparency International Corruption Perception Index and if a country's military budget exceeded 4% of gross domestic product);
- if the country was subject to **sanctions** under Art 41 of the UN security council to eliminate terrorism and weapons proliferation, oppose human rights violations or violations of international treaties, money laundering and deliberate destabilization of sovereign countries and drug trafficking; or
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Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

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

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

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

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



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

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

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

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	902.97	34.39%	34.89%
GHG Emissions	Total Scope 2 GHG Emissions	1,513.26	34.39%	34.89%
GHG Emissions	Total Scope 3 GHG Emissions	18,437.50	34.39%	34.89%
GHG Emissions	Total GHG Emissions	20,853.73	34.39%	34.89%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	9.87	34.39%	34.89%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	85.18	34.39%	34.89%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	21.96	34.39%	34.89%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	189.31	34.39%	34.89%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	0.45%	31.05%	34.89%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	17.08%	30.56%	34.89%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of	0.08	13.04%	34.89%

	investee companies, per high impact climate sector			
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	0.89	3.93%	34.89%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.03	12.27%	34.89%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0.00%	30.65%	34.89%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0.00%	34.39%	34.89%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	7.01%	34.39%	34.89%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	0.99%	8.87%	34.89%
Board gender diversity	Average ratio of female to male board members in investee companies	12.88%	33.22%	34.89%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.00%	34.89%	34.89%
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	96.76	39.17%	61.46%
Investee countries subject to social violations	Number of investee countries subject to social violations (absolute number and relative number divided by all investee countries), as referred to in international	0.00%, 0	40.01%	61.46%

	treaties and conventions, United Nations principles and, where applicable, national law			
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What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
LGT Sustainable Bond Global Hedged Sub-Fund Class A (USD)	Not Classified	100.53%	Ireland
FX Forward EUR/USD 20240520/20240520	N/A	0.03%	N/A
current account LGT funds EUR (050000)	N/A	0.03%	N/A
Money account, LGT, USD	N/A	0.02%	N/A
Forex Forward - EUR/USD 20.11.2023	N/A	0.02%	N/A
Money account, LGT, EUR	N/A	0.01%	N/A
current account LGT funds USD (050000)	N/A	0.01%	N/A
FX Forward GBP/USD 20240520/20240520	N/A	0.00%	N/A
current account LGT funds GBP (050000)	N/A	0.00%	N/A
current account LGT funds CHF (050000)	N/A	0.00%	N/A
Money account, LGT, GBP	N/A	0.00%	N/A
Money account, LGT, CHF	N/A	0.00%	N/A
Rebooking of FX P&L	N/A	-0.00%	United States
current account LGT funds CHF (050000) Debit	N/A	-0.00%	N/A
Forex Forward - GBP/USD 20.11.2023	N/A	-0.00%	N/A

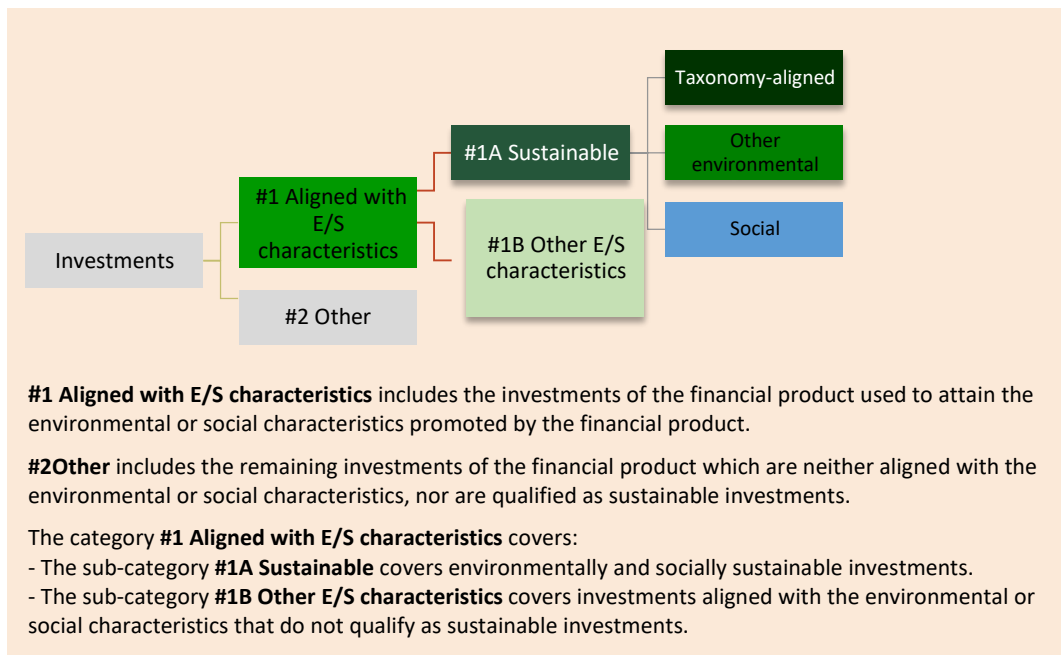


What was the proportion of sustainability-related investments?

The Master-Fund allocated 96.41% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S characteristics) including 71.38% of investments considered as sustainable investments (#1A Sustainable). The remaining portion of 3.59% was aligned with #2 Other.

● *What was the asset allocation?*

Asset allocation describes the share of investments in specific assets.



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

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

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

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

The Master-Fund invested primarily in a broad range of fixed income securities and instruments listed or traded on Regulated Markets and issued by private or public debtors all over the world.



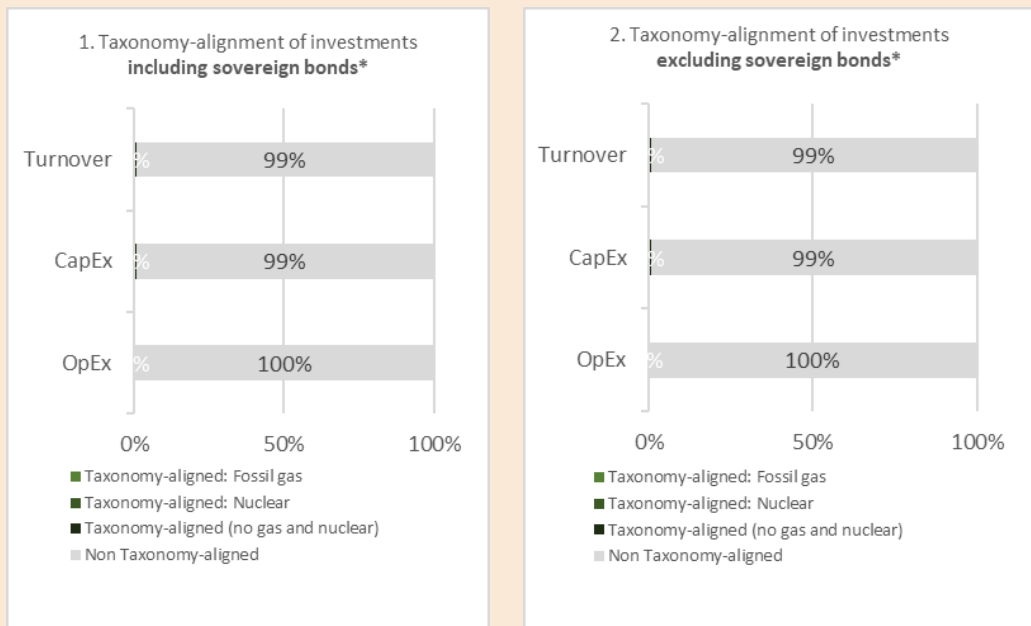
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 0.51%.

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

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

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



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

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

The share of investments made in transitional activities was 0.01%.

The share of investments made in enabling activities was 0.2%.

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

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

Not applicable.



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



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

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 54.37%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 16.49%.



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

The Master-Fund made 3.59% of investments in “#2 Other”.

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

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

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

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

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



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

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

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

Direct Engagement

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

Indirect Engagement

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

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



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

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

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

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

Not applicable.

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

ANNEX IV

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

Product name: LGT Sustainable Equity Fund Europe

Legal entity identifier: 549300XS083Y2IY78X74

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

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

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 91.79% of sustainable investments <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



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

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

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

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

disclosure will also be provided directly from the Sub-Fund's perspective and in some cases disclosures will reflect the Sub-Fund's indirect exposures, based on its proportionate allocation to the Master Fund.

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

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

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

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

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

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

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

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

During the reported period, the Master-Fund achieved 98.21% underlying investments which promoted environmental and/or social characteristics of which 91.79% were considered sustainable investments. The primary binding element is a commitment of at least 90.0% of the assets of the Master-Fund to underlying investments, which promote environmental and/or social characteristics.

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

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

environmental and/or social characteristics it promotes. The Master-Fund has successfully aggregated the sustainable investments of the fund: 91.79%.

- **United Nations Sustainable Development Goals (“UN SDGs”):** In terms of considering whether investments of the Master-Fund which are eligible for selection may be categorised as sustainable investments which are aligned with SFDR, another factor contributing to whether the Master-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master-Fund has successfully and consistently applied its policy relating to investing in sustainable investments, i.e. in the context of the proportion of the Master-Fund in sustainable investments only including investments with a positive net contribution to the UN SDGs by virtue of a net positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment), to an environmental or social objective. The Investment Manager successfully and consistently applied its methodology relating to UN SDGs. Sustainable investments were fully comprised of investments meeting the prescribed UN SDG criteria and therefore 91.79% of the Master-Fund had investments align with the UN SDGs.

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

The share of investments that promoted environmental and/or social characteristics was 1.21% higher than in the previous reporting period.

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

The sustainable investments of the Master-Fund targeted a combination of environmental and social objectives across the spectrum, as per below, based on alignment of such investments with the UN SDGs.

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

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

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

91.79% of the Master-Fund contributed to a net positive SDG Score. Highest scores were attained for a net positive contribution to UN SDG 5 (Gender Equality) and UN SDG 10 (Reduced Inequalities).

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

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

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

In addition, the portfolio was systematically screened for controversies across environmental and/or social issues as part of LGT Capital Partner's "do no significant harm" assessment.

As an additional safeguard, the mandatory principal adverse impacts ("PAI") set out in Annex 1 of the regulatory technical standards supplementing the SFDR are used to further screen against activities that may significantly harm any of the environmental or social objectives, whereby investments that do not meet minimum thresholds applied by the Investment Manager for each of the mandatory PAI indicators in Annex 1 shall be excluded from investment consideration.

During the reporting period the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective.

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

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

- Principal adverse impact indicators were captured under the "do no significant harm" principle for sustainable investments outlined in the SFDR Annex of the Supplement to the Prospectus section entitled "How did the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?"
- Principal adverse impacts were assessed as part of the ESG rating system.
- Principal adverse impact indicators were reported on as outlined in the SFDR Annex of the Supplement to the Prospectus section entitled "How did this financial product consider principal adverse impacts on sustainability factors?"

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

Yes, the Investment Manager monitored breaches and controversies for new and existing investments which largely relies on the quality of data supplied by external data providers.

Where the Investment Manager identifies clear breaches of norms outlined in the a) OECD Guidelines for Multinational Enterprises, b) the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work, and c) the International Bill of Human Rights the Investment Manager will seek to exclude the investee company from investment by the Master-Fund.

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

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

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

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



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

The Investment Manager considered the following principal adverse impact indicators in the investment management process. This is calculated with the Investment Manager’s proprietary ESG rating system and is part of our overall ESG Rating. This allows for enhanced insight in the adverse impacts caused by investee companies or issuers.

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

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	1,672.66	97.13%	97.94%
GHG Emissions	Total Scope 2 GHG Emissions	355.31	97.13%	97.94%
GHG Emissions	Total Scope 3 GHG Emissions	15,044.36	97.13%	97.94%
GHG Emissions	Total GHG Emissions	17,072.33	97.13%	97.94%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	31.28	97.94%	97.94%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	263.31	97.13%	97.94%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	57.42	97.94%	97.94%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	686.74	97.13%	97.94%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	14.10%	95.48%	97.94%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	49.50%	95.48%	97.94%

Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	0.31	60.13%	97.94%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	1.43	19.59%	97.94%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	1.74	49.54%	97.94%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0.00%	94.66%	97.94%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0.00%	97.94%	97.94%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0.99%	97.94%	97.94%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	6.90%	55.86%	97.94%
Board gender diversity	Average ratio of female to male board members in investee companies	38.86%	97.94%	97.94%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.00%	97.94%	97.94%



What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
LGT Sustainable Equity Europe Sub-Fund Class A (EUR)	Not Classified	99.86%	Ireland
Money account, LGT Bank, EUR	N/A	0.14%	N/A



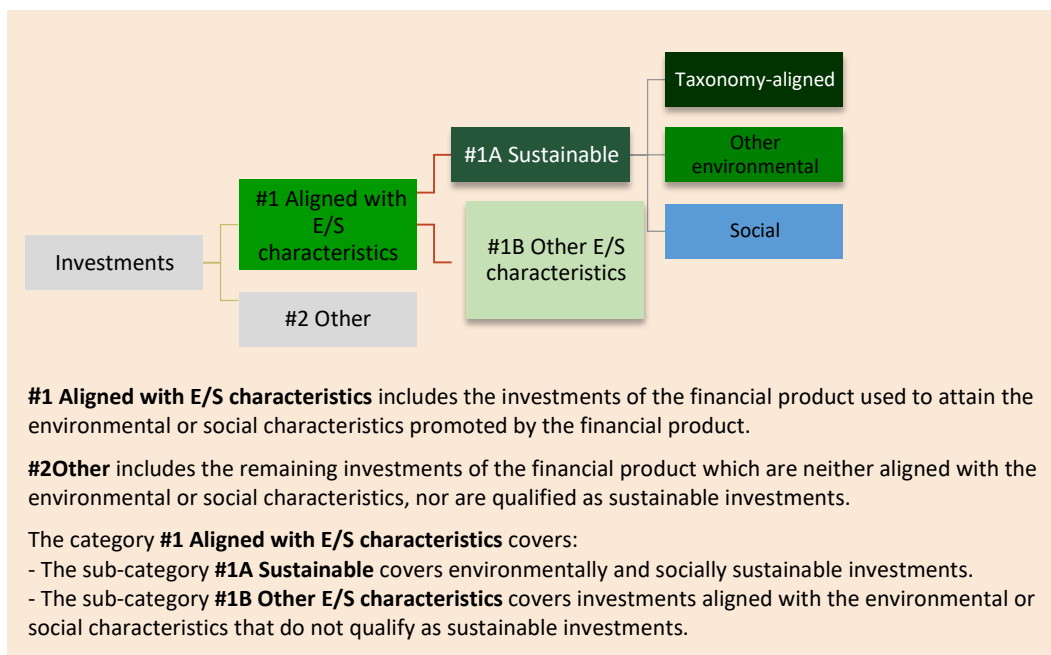
What was the proportion of sustainability-related investments?

The Master-Fund allocated 98.21% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S characteristics). The Master-Fund allocated 91.79% to sustainable investments (#1A Sustainable), of which 62.91% was social sustainable investments and 28.87% was environmental sustainable investments.

The remaining portion of 1.79% are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments (#2 Other).

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



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

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

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

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

Investments were made through a diversified asset allocation and a broad variety of economic sectors in accordance with Section C. of Annex A of the Prospectus in respect of the Master-Fund.



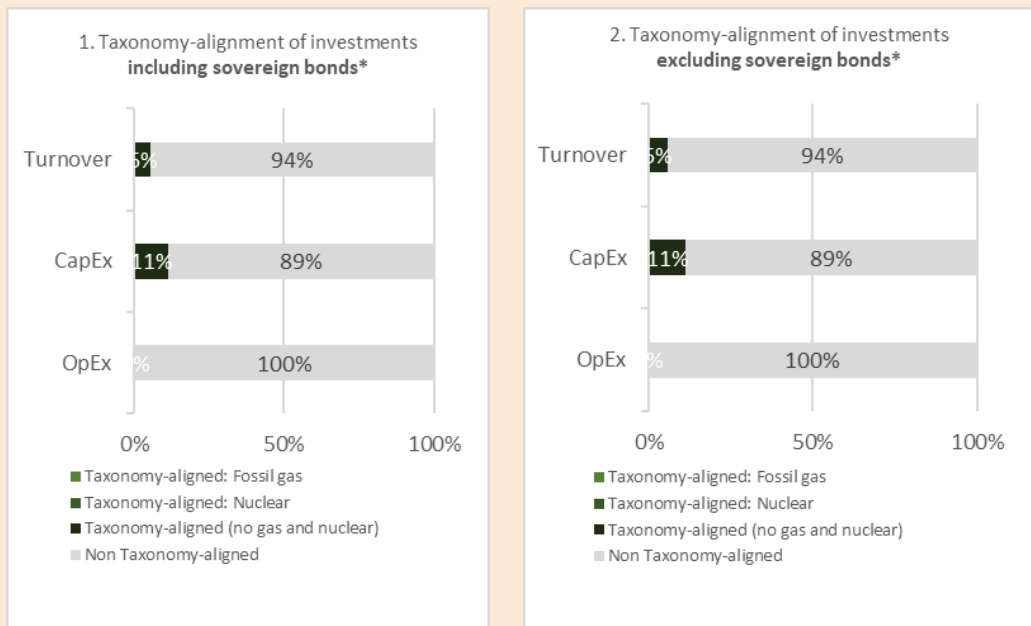
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 5.53%.

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

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

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



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

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

The share of investments made in transitional activities was 0.11%.

The share of investments made in enabling activities was 3.91%.

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

Not applicable.

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



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



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

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 23.34%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 62.91%.



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

The Master-Fund made 1.79% of investments in “#2 Other”.

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

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

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

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



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

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

The Investment Manager conducted the following engagements:

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

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

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

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

Investors should note, the Master-Fund does not target a climate transition objective as specified under EU 2019/2088, nor does it explicitly promote such investment objective or characteristic, however, the Investment Manager applies general principles and tools of carbon budgeting to assess alignment with international targets, such as the Net Zero Emissions by 2050 for comparative and performance management purposes.



How did this financial product perform compared to the reference benchmark?

The Master-Fund has not designated a specific index as a reference benchmark to determine whether it is aligned with the environmental and/or social characteristics that it promotes.

The Benchmark used by the Master-Fund is a mainstream index and does not take account of ESG factors and is therefore not consistent with the environmental and social characteristics promoted by the Master-Fund.

- ***How does the reference benchmark differ from a broad market index?***

Not applicable.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

Not applicable.

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable.

- ***How did this financial product perform compared with the broad market index?***

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: LGT Sustainable Equity Fund Global

Legal entity identifier: 549300BG8K4UEEMQ1E62

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> No
<input type="checkbox"/> It made sustainable investments with an environmental objective: ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: ___%	<input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 85.88% of sustainable investments <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with pre-contractual commitments.

The Sub-Fund (a) achieved its financial objectives; and (b) promoted its environmental and social characteristics, indirectly via the investment of substantially all of its assets in the Master Fund. Disclosures contained in this Annex will refer to the Master Fund and provide information regarding how the Master Fund measured, managed and attained the environmental and social characteristics it promoted. Where relevant,

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

disclosure will also be provided directly from the Sub-Fund's perspective and in some cases disclosures will reflect the Sub-Fund's indirect exposures, based on its proportionate allocation to the Master Fund.

The Investment Manager in respect of the Master-Fund promoted environmental and social characteristics, as it seeks to take into account ESG related factors in the asset selection and investment consideration and/or monitoring process in the following ways:

ESG Exclusion Policy: Exclusions were applied in the investment selection process based on ESG factors as a means of promoting environmental and social characteristics. For example, the following companies are excluded from investment consideration:

- Companies that, to the best of the Investment Manager's knowledge, generate any revenue from inhumane weapons; and
- Companies that generate a significant amount of their revenue from certain industries or business activities deemed by the Investment Manager to be controversial (e.g. arms, tobacco, pornography, nuclear power production, coal).

ESG Rating: The following are key performance indicators on ESG factors related to an investee company that are included in the LGT CP ESG cockpit, which is a proprietary tool used as part of the ESG rating system discussed below, in the process to identify a universe of investable companies through a systematic process which relies on information from underlying companies (and therefore promoted as environmental and/or social characteristics by the Master-Fund):

- greenhouse gas emissions, energy consumption, water and sanitation natural resources and biodiversity, waste and emissions, labour conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact.

No reference benchmark has been designated for the purpose of attaining the environmental or social characteristics promoted.

The Investment Manager's consideration of ESG factors in respect of the Master Fund, which included SDGs and climate factors, provided additional insights into both risk and value drivers, enabled optimisation of ESG in portfolio management and the asset selection process.

● ***How did the sustainability indicators perform?***

During the reported period, the Master-Fund achieved 99.39% underlying investments which promoted environmental and/or social characteristics of which 85.88% were considered sustainable investments. The primary binding element is a commitment of at least 90.0% of the assets of the Master-Fund to underlying investments, which promote environmental and/or social characteristics.

The assessment of whether this binding element has been attained, is measured by the following sustainability indicators:

- **ESG Exclusion Policy:** The first factor contributing to whether the Master-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master-Fund has successfully and consistently executed its ESG exclusion policy. The Investment Manager successfully and consistently executed the Master-Fund's ESG Exclusion Policy.
- **Screening based on ESG Rating:** Another factor contributing to whether the Master-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master-Fund has successfully and consistently applied its ESG rating in the process to identify a universe of investable companies and in the investment monitoring. This resulted in the exclusion of any security that are in the lowest 25% of the universe as described further in the Supplement of the Prospectus under the following SFDR Annex section: "What are the binding elements of the investment strategy used to select the investments to attain each of the environmental or social characteristics promoted by this financial product?". The Master-Fund has successfully and consistently executed its ESG assessment, by ensuring no investment in the lowest 25% was held in the portfolio.
- **Sustainable Investments:** The aggregate weight of all sustainable investments held by the Master-Fund shall be calculated and used to measure the attainment by the Master-Fund of the

environmental and/or social characteristics it promotes. The Master-Fund has successfully aggregated the sustainable investments of the fund: 85.88%.

- **United Nations Sustainable Development Goals (“UN SDGs”):** In terms of considering whether investments of the Master-Fund which are eligible for selection may be categorised as sustainable investments which are aligned with SFDR, another factor contributing to whether the Master-Fund will be considered to be attaining the environmental and/or social characteristics it promotes will be an assessment of whether the Master-Fund has successfully and consistently applied its policy relating to investing in sustainable investments, i.e. in the context of the proportion of the Master-Fund in sustainable investments only including investments with a positive net contribution to the UN SDGs by virtue of a net positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment), to an environmental or social objective. The Investment Manager successfully and consistently applied its methodology relating to UN SDGs. Sustainable investments were fully comprised of investments meeting the prescribed UN SDG criteria and therefore 85.88% of the Master-Fund had investments align with the UN SDGs.

● ***...and compared to previous periods?***

The share of investments that promoted environmental and/or social characteristics was 1.39% higher than in the previous reporting period.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

The sustainable investments of the Master-Fund targeted a combination of environmental and social objectives across the spectrum, as per below, based on alignment of such investments with the UN SDGs.

An investment with an environmental objective aligned with SFDR is one which is measured, for example, by key resource efficiency indicators on the use of energy, renewable energy, raw materials, water and land, on the production of waste, and greenhouse gas emissions, or on its impact on biodiversity and the circular economy.

An investment with a social objective aligned with SFDR is an investment that contributes to tackling inequality or that fosters social cohesion, social integration and labour relations, or an investment in human capital or economically or socially disadvantaged communities.

The objective of the sustainable investment was to have a net positive SDG Score.

85.88% of the Master-Fund contributed to a net positive SDG Score. Highest scores were attained for a net positive contribution to UN SDG 5 (Gender Equality) and UN SDG 10 (Reduced Inequalities).

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● ***How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?***

In terms of ensuring that the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective, a requirement for sustainable investments was the positive net contribution to UN SDGs, which covered a broad set of ESG activities.

In addition, the portfolio was systematically screened for controversies across environmental and/or social issues as part of LGT Capital Partner's "do no significant harm" assessment.

As an additional safeguard, the mandatory principal adverse impacts ("PAI") set out in Annex 1 of the regulatory technical standards supplementing the SFDR are used to further screen against activities that may significantly harm any of the environmental or social objectives, whereby investments that do not meet minimum thresholds applied by the Investment Manager for each of the mandatory PAI indicators in Annex 1 shall be excluded from investment consideration.

During the reporting period the sustainable investments did not cause significant harm to any environmental or social sustainable investment objective.

How were the indicators for adverse impacts on sustainability factors taken into account?

Principal adverse impacts on sustainability factors were considered in the following manner:

- Principal adverse impact indicators were captured under the "do no significant harm" principle for sustainable investments outlined in the SFDR Annex of the Supplement to the Prospectus section entitled "How did the sustainable investments that the financial product partially intends to make, not cause significant harm to any environmental or social sustainable investment objective?"
- Principal adverse impacts were assessed as part of the ESG rating system.
- Principal adverse impact indicators were reported on as outlined in the SFDR Annex of the Supplement to the Prospectus section entitled "How did this financial product consider principal adverse impacts on sustainability factors?"

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Yes, the Investment Manager monitored breaches and controversies for new and existing investments which largely relies on the quality of data supplied by external data providers.

Where the Investment Manager identifies clear breaches of norms outlined in the a) OECD Guidelines for Multinational Enterprises, b) the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work, and c) the International Bill of Human Rights the Investment Manager will seek to exclude the investee company from investment by the Master-Fund.

During the reporting period there were no breaches of norms outlined in the above-mentioned norms.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Investment Manager considered the following principal adverse impact indicators in the investment management process. This is calculated with the Investment Manager’s proprietary ESG rating system and is part of our overall ESG Rating. This allows for enhanced insight in the adverse impacts caused by investee companies or issuers.

Based on the performance of these indicators, the Investment Manager expects to mitigate the effects of the Master-Fund over a longer time horizon.

Indicator	Metric	Portfolio Exposure	Portfolio Coverage	Portfolio Eligibility
Indicators applicable to investments in investee companies				
GHG Emissions	Total Scope 1 GHG Emissions	10,917.86	99.18%	99.18%
GHG Emissions	Total Scope 2 GHG Emissions	4,482.96	99.18%	99.18%
GHG Emissions	Total Scope 3 GHG Emissions	148,668.58	99.18%	99.18%
GHG Emissions	Total GHG Emissions	164,069.40	99.18%	99.18%
Carbon Footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	15.37	99.18%	99.18%
Carbon Footprint	Carbon Footprint (Scope 1, 2 & 3 per mln inv)	163.75	99.18%	99.18%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	47.17	99.18%	99.18%
GHG Intensity of Investee Companies	GHG intensity of investee companies (Scope 1, 2 & 3 per mln sales, weighted intensity)	563.19	99.18%	99.18%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	7.02%	99.18%	99.18%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	56.93%	94.93%	99.18%

Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of investee companies, per high impact climate sector	1.30	53.08%	99.18%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	1.01	15.41%	99.18%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.13	40.69%	99.18%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0.00%	99.18%	99.18%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0.00%	99.18%	99.18%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	16.18%	99.18%	99.18%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	4.59%	41.56%	99.18%
Board gender diversity	Average ratio of female to male board members in investee companies	34.09%	99.18%	99.18%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.00%	99.18%	99.18%



What were the top investments of this financial product?

The top investments are listed below. For the identification of the top investments, we consider the weights at the end of each quarter and take an average of these. In doing so, it provides a comprehensive view of the holdings over the course the reference period 01.05.2023-30.04.2024.

Largest investments	Sector	% Assets	Country
LGT Sustainable Equity Global Sub-Fund Class A (EUR)	Not Classified	99.88%	Ireland
Money account, LGT Bank, EUR	N/A	0.11%	N/A
Money account, LGT Bank, USD	N/A	0.00%	N/A
Money account, LGT Bank, CHF	N/A	0.00%	N/A
Money account, LGT Bank, GBP	N/A	0.00%	N/A



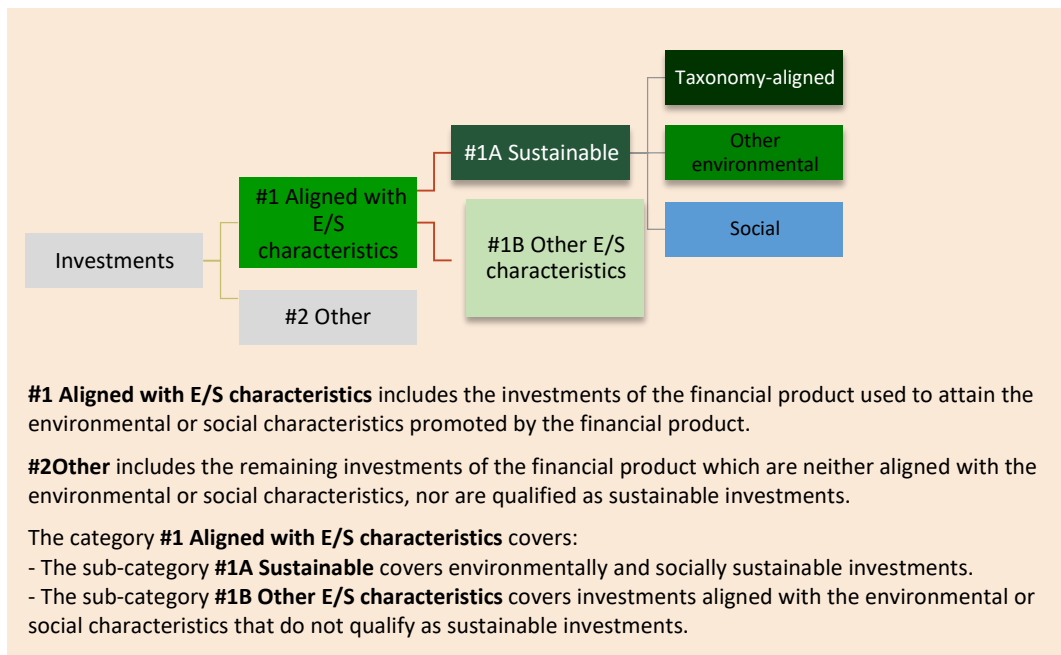
What was the proportion of sustainability-related investments?

The Master-Fund allocated 99.39% to investments aligned with environmental and/or social characteristics (#1 Aligned with E/S characteristics). The Master-Fund allocated 85.88% to sustainable investments (#1A Sustainable), of which 63.83% was social sustainable investments and 22.05% was environmental sustainable investments.

The remaining portion of 0.61% are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments (#2 Other).

● *What was the asset allocation?*

Asset allocation describes the share of investments in specific assets.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

● ***In which economic sectors were the investments made?***

Investments were made through a diversified asset allocation and a broad variety of economic sectors in accordance with Section C. of Annex A of the Prospectus in respect of the Master-Fund.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective aligned with the EU Taxonomy was 3.14%.

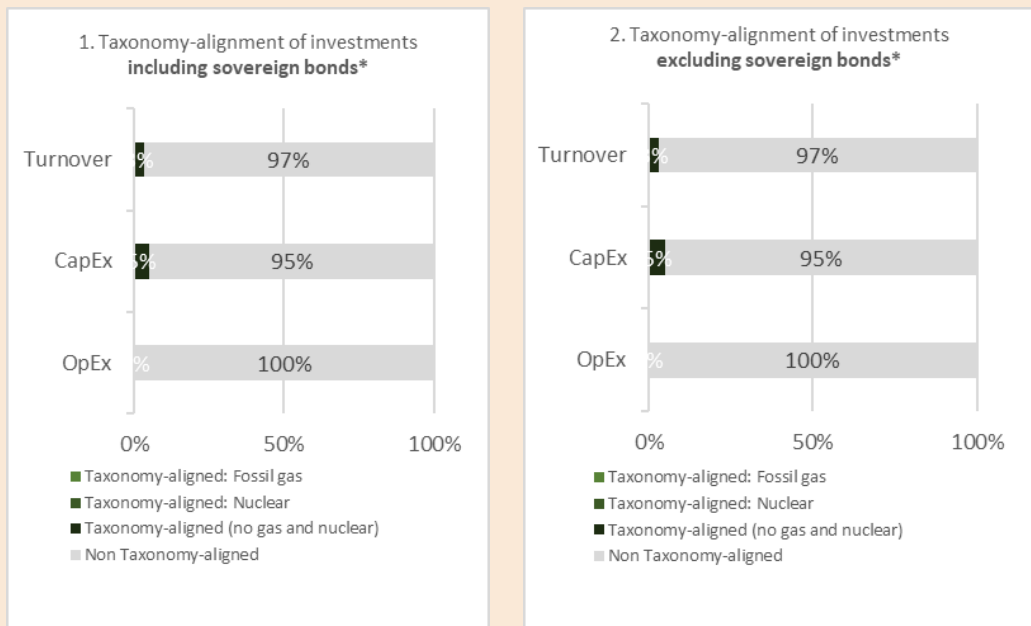
● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes:
- In fossil gas In nuclear energy
- No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The share of investments made in transitional activities was 0.0%.

The share of investments made in enabling activities was 2.39%.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Not applicable.



are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 18.91%.



What was the share of socially sustainable investments?

The share of socially sustainable investments was 63.83%.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

The Master-Fund made 0.61% of investments in “#2 Other”.

Investments under “#2 Other” were investments which were neither aligned with the environmental or social characteristics nor qualify as sustainable investments, for example:

- There may be insufficient data available to verify any classification under sustainable investments or investments with environmental and/or social characteristics.
- There may have been exposures where an ESG assessment could not be applied or there was lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

The Investment Manager applied minimum safeguards through a screening that is conducted to capture severe controversies or violations of social norms, taken into account as part of the final ESG score of an investee company of the Master-Fund. Investors should note that, while the Investment Manager has developed a comprehensive tool to rate securities on ESG-related metrics, there may exist instances where data is lacking, and such assessment may be impacted on this basis.

Exclusions are also applied by the Investment Manager in the investment selection process based on ESG factors.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Manager considers that the environmental and/or social characteristics have been met in accordance with the pre-contractual commitments.

The Investment Manager conducted the following engagements:

- **Engagement with direct investments:** As an active direct investor in equities, the Investment Manager are in continuous dialogue with companies. It is a two-way dialogue that allows the Investment Manager to express its expectations as a sustainable investor, while also providing companies with the opportunity to offer further clarification and insight into their ESG practices and aspirations.

Some of the most frequent topics of engagement included climate action (greenhouse gas, transition), water risks and biodiversity.

- **Industry engagement:** We work together with international partners, networks and initiatives to raise awareness for ESG issues and enhance analytical tools.

In respect of additional actions taken to meet the environmental and/or social characteristics during the reference period, the Investment Manager continued alignment of the Master-Fund's carbon footprint in line with the Net Zero Emissions by 2050 budget. This alignment included carbon budgets for each security.

Investors should note, the Master-Fund does not target a climate transition objective as specified under EU 2019/2088, nor does it explicitly promote such investment objective or characteristic, however, the Investment Manager applies general principles and tools of carbon budgeting to assess alignment with international targets, such as the Net Zero Emissions by 2050 for comparative and performance management purposes.



How did this financial product perform compared to the reference benchmark?

The Master-Fund has not designated a specific index as a reference benchmark to determine whether it is aligned with the environmental and/or social characteristics that it promotes.

The Benchmark used by the Master-Fund is a mainstream index and does not take account of ESG factors and is therefore not consistent with the environmental and social characteristics promoted by the Master-Fund.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

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