



Annual Report

LGT Quality Funds

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

LGT Capital Partners (FL) Ltd.

As of 30 April 2023

Audited Annual Report as of 30 April 2023

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Sales restrictions

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

Organisation

UCITS

LGT Quality Funds

Management Company

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

Board of Directors of the Management Company

Dr. André Lagger, president

Chief Executive Officer, LGT Financial Services Ltd., Vaduz

Werner von Baum, vice president

Chief Risk Officer, LGT Capital Partners Ltd., Pfäeffikon

Dr. Magnus Pirovino, director

Board of Management of the Management Company

Roger Gauch

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

Lars Inderwildi

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

Alois Wille

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

Pierre-André Wirth

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

Depository

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

Asset manager

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

With partial delegation for the following sub-fund to:

LGT Sustainable Bond Fund EM Defensive

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

Administrator

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

Auditor

PricewaterhouseCoopers Ltd., Birchstrasse 160, 8050 Zurich, Switzerland

Paying agent and authorized distributor in Liechtenstein

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

Information and sales

LGT Bank Ltd. Vaduz

Phone +423 235 11 22

Contacts in Switzerland

Representative

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

Paying agent

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

Contact in Germany

Paying and information agent

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

Contact in Austria

Representative, paying and information agent

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

Contact in United Kingdom

Representative

LGT Capital Partners (U.K.) Limited, 1 St. James's Market, SW1Y 4AH, London, United Kingdom

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

¹ only for institutional investors

Notices to investors and general information

Notices

Notice from 29 December 2022

LGT Capital Partners (FL) Ltd. as the Management Company of LGT Quality Funds (the "UCITS") has resolved several changes and amendments to the Unit Trust Agreement including Annexes relating to Sub-Funds and Prospectus (collectively the "UCITS Documentation").

The Financial Market Authority of Liechtenstein (the "FMA") has approved the amendments to the UCITS Documentation as of 28 December 2022. The UCITS Documentation entered into force on 30 December 2022.

Updated version of the UCITS Documentation is available on the website www.lafv.li as well as on www.lgtcp.com/en/regulatory-information.

ISINs

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

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

Deadlines

Valuation day

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

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

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

Valuation frequency

At least once a week.

Subscription day

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

Subscription deadline

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

Subscription payment day

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

Redemption day

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

Redemption deadline

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

Redemption payment day

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

Conversion day

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

Conversion deadline

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

Commissions

Maximum subscription fee

LGT Sustainable Quality Equity Fund Hedged: 5%

LGT Sustainable Short Duration Corporate Bond Fund Hedged and LGT Sustainable Bond Fund EM Defensive: 3%

Maximum redemption fee

None

Maximum conversion fee

CHF 100.00 or equivalent

UCITS domicile

The UCITS domicile is Vaduz, Liechtenstein.

Financial year

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

Information to unitholders

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

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

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

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

Investors may obtain the prospectus, the key information document (KID), the articles of association and the annual and semi-annual reports (as and when they have been issued) free of charge from the representative in Switzerland.

Activity report

LGT Sustainable Quality Equity Fund Hedged

Investment strategy

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

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

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

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

Market review

The past year was marked by major shifts in the macroeconomic and political landscape. One major dislocation came in the form of a sharp rise in inflation that was fanned by the unprecedented monetary and fiscal stimulus during the pandemic, the subsequent re-opening dynamics, and then further aggravated by the war in Ukraine. Central banks thus started to aggressively tighten financing conditions to restore price stability. This in turn led to a downward re-rating of financial assets across the board, to account for the higher interest rates as well as for the elevated economic and political uncertainty.

Later in the year, market sentiment gyrated between more pessimism and bouts of relief. On the one hand were the fears that the rapid liquidity withdrawal in the US, combined with an energy crisis in Europe and a property slump in China, could cause a global recession. But on the other, investors took comfort in the presumption that such a slowdown would tame inflation and soften the interest rate outlook.

This sentiment of relief came to fruition most markedly in the final quarter of 2022, when risk assets rallied around the world, as the US and European central banks indeed shifted to a policy of smaller interest rate increases and China decided to relax its strict zero-COVID policy. Despite a strong finish, however, all equity indices posted losses for the full year, with China's CSI 300 benchmark and the Nasdaq in the US suffering the largest setbacks. At the end of 2022, global stocks traded at a 15.5x forward P/E ratio which is 10% below the historical 10-year average.

The prospects for the global economy improved in the first quarter of 2023: growth in the USA remained stable despite higher interest rates, Europe was able to avoid an energy crisis and China reopened its economy. Although inflation remained above central banks' targets, it has steadily declined, reducing fears of a possible recession and providing a tailwind

for financial markets. The market turmoil in March, triggered by the collapse of some regional banks in the US and UBS's rescue of Credit Suisse, was short-lived. The political decision-makers reacted quickly and managed to avoid a full-blown crisis of confidence. Investors welcomed the authorities' efforts to nip the problems in the bud and concluded that the systemic risk was low. However, this incident reinforced the trend of already tight lending standards as banks tightened the supply of credit.

As central banks continued to hike interest rates throughout the first quarter of 2023, market participants began to price in significant US interest rate cuts later in the year, further buoying risky assets. The first signs of stabilization in some leading indicators supported the expectation that inflation could be brought back under control without a deep recession ("soft landing").

In a year-on-year comparison, the global stock markets (MSCI World index NET TR USD) ended up 3.2%. The various stock indices (in local currency including dividends) achieved the following returns in the reporting period: S&P500 +2.6%, MSCI Europe +7.1%, NIKKEI +9.9% and MSCI Emerging Markets LC -6.5%.

Fund performance and portfolio changes

The LGT Sustainable Quality Equity Fund Hedged generated a positive absolute return of +7.52% (USD) B unit class; after costs) during the accounting year. The broad market (MSCI World Index, hedged to USD) recorded a performance of 4.13% during the same period. The fund also remains less volatile than the broad equity market over five years. In a peer group comparison (Morningstar EAA OE Global Equity - Currency Hedged EUR universe), the fund can still be found in the first quartile over five years in terms of absolute performance and risk-adjusted return.

Over the course of the reporting year, the allocation (-23bps) delivered slight negative contribution, while the security selection (+552bps) showed positive contribution compared to the MSCI World Index. Our more defensive sector allocation with the overweight in consumer staples and the underweights in energy and industrials were headwinds. Within security selection, positive contribution resulted from our picks within consumer discretionary (+275bps; e.g. Starbucks, Lululemon), consumer staples (+250bps; e.g. L'Oréal, Unilever), and health care (+184bps; e.g. Stryker, IDEXX). Negative contribution resulted from IT (-43bps; e.g. TSMC, Accenture) and communication services (-42bps; e.g. Alphabet). Worth mentioning is that the security selection remains the key driver of fund over the long-term, delivering more than +2600bps through security selection since inception.

We continue to pursue a long-term portfolio management approach with a low portfolio turnover rate. In 2022 our name turnover remained below 10%. We sold only three names over the course of the year and did not add any new securities to the portfolio. This shows that we continue to have high conviction in our current portfolio holdings. Cerner received a takeover offer from Oracle in December 2021 and as other names sold off, we took Cerner as a funding source to rebalance other more higher conviction names. Similar situation with InterContinental Hotels Group (IHG) and Nitori, which were lower conviction positions, that we also took as funding sources to increase other existing holdings.

Over the course of the year we reduced our exposure to consumer discretionary (sold IHG and Nitori, reduced Ross Stores after a large rebound) and consumer staples (e.g. PepsiCo, Church & Dwight) and became further involved in health care (increased IDEXX, Agilent and Stryker) and IT (increased Intuit, TSMC and Microsoft). During the year, we also increased our position in the four companies (Estée Lauder, L'Oréal, Kone, Kering) with significant China exposure from 17.3% to 20.3% of the portfolio because we saw no fundamental change in the quality of these businesses or their long-term growth prospects while the market was focused on the near-term earnings impact from zero-COVID. In fact despite the extremely difficult operating conditions these businesses continued to invest in China throughout the year and we expect them to be beneficiaries of China's re-opening in 2023 and beyond.

Market outlook

There are many market participants who expect a "stagflationary feel" going forward with most part the market offering little growth when compared to inflation, tight financial conditions as well as uncomfortable politics. In such a scenario

current corporate earnings estimates could be too high and 10 to 15% at risk of being cut. When looking at our sell side contacts, there is almost a consensus that we will end up in a mild recession with a tough first half of 2023 followed by a rebound in the second half of the year.

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

Going forward we do not want to say that value or cyclical investments such as energy will not work in the short term. But in our view, a longer-term shift towards value would only work with sustainable high economic growth. Looking at the current market environment, this it is hard to see. In our view, time is not on the side of an investor owning value businesses, which can be also seen in the long-term outperformance of quality (MSCI World Quality Index in USD: 30-year annualized return of 10.3%) versus value (MSCI World Value Index in USD: 30-year annualized return of 7.4%) stocks. In most cases, there is a clear reason why a company is a value trade. Typically, these companies are not able to achieve a return on capital above their cost of capital. Value companies typically also come with much worse balance sheets versus the sort of companies we own. One fact which we would like to highlight is that refinancing costs increased substantially over the last 12 months. This obviously has not been important in a zero interest rate environment, but could become important again as more indebted companies need to refinance themselves down the road and manage refinancing costs versus investments into their businesses. Our companies have robust balance sheets and strong cash flow generation, which allowed them to keep investing into research and development, marketing, supply chains, etc. during the COVID crisis. And they will also be able to do so in the future, which should allow them to gain further market share in the years to come.

Inflation remains the elephant in the room. We do not take a view if inflation will come back or stays a longer-term threat. What we believe is that our high-quality companies remain well positioned for both scenarios. Key for us is that our companies have high gross margins (on average 62% vs MSCI World of 33%) and enjoy pricing power on the back of hard-to-replicate intangibles such as strong brands, patents, recurring revenue profiles, etc. Pricing power is essential as it protects companies in both inflationary and deflationary conditions as it allows companies to pass on input cost inflation to the end consumer if their cost of goods rise, and they can uphold pricing if these commodity-driven costs abate again. In addition, pricing power allows companies to have better control over their gross margin. Last year was a challenge for companies in the sense that we had several inflation shocks, which we talked about in our market review. That meant that the price increases which even our high quality companies made early in 2022 were not enough to offset the overall inflation impacts. The encouraging part is that our holdings enjoyed pricing power and were able to adjust their prices upward over the course of the year and we see further adjustments happening in 2023. A fabulous example is Microsoft who raised the price of their key office 365 products on average by 15% in 2022. These products are essential in our everyday and working life. Despite these price increases Microsoft keeps growing its office suite.

Looking at valuation. After the sharp interest rate increase which triggered a multiple de-rating in many of our high-quality businesses, the free cash flow yield of our portfolio stands at 4.5% (versus MSCI World Index: 4.8% and versus our portfolio a year ago: 3.5%). Meaning our stocks got cheaper and trade at an attractive level versus the broad market and versus other asset classes, having a medium- to long-term view. We are convinced that our quality portfolio deserves a higher valuation versus the market, given the strong quality attributes. Our companies do also remain with the potential to compound cash flows and earnings on high single to low double-digits going forward (portfolio consensus EPS CAGR next 2 years is at 10.2% vs MSCI World Index EPS CAGR next 2 years at 5.7%). Like other market participants, we see that there is a risk to earnings going forward. But observing relative earnings risk, we believe that our companies are in a more solid position versus the overall market. Why? Because some of our names were already impacted heavily by negative earnings revisions early (more than a year ago) as inflation kicked-in and throughout the year as our companies with high China exposure (e.g.

Estée Lauder, L'Oréal, Kering, Kone) saw headwinds and earnings cuts due to the difficult COVID situation. Currently input costs for many of our companies are easing, strong pricing keeps coming through, and China is reopening more quickly than expected. These effects should provide our names with some tailwind from a relative perspective versus the market, which saw strong upwards earnings revisions in 2022, especially driven by the energy sector.

Putting it all together, we are confident that our quality strategy remains an attractive investment solution to hold for the long run and think that markets, sooner rather than later, will come back to our companies because of their very strong fundamentals (gross margin of 62%, operating margin of 23%, ROIC 22%, etc.) and the above-mentioned attributes which they offer. Our companies have an average founding year of 1936, hence they survived already the great depression, a world war, the IT bubble, the great financial crisis, the COVID-19 pandemic and they are still compounding. In our view, there is a high likelihood that they will continue to compound at high returns going forward. So, while there may be some short-term volatility for earnings and returns, we believe the earnings potential of our high-quality companies will continue to increase and that the gap between high- and low-quality companies will widen again.

LGT Sustainable Short Duration Corporate Bond Fund Hedged

Investment strategy and performance

The uncertainties of the US rate hike cycle and Russia's attack on Ukraine intensified further at the beginning of the reporting period. In addition, China's adherence to its strict lockdown policy further fueled fears of a recession. It also became clear that inflation would remain at very high levels or even rise further, forcing most central banks to raise interest rates faster and more rigorously. This outlook was confirmed in June, when most central banks officially announced that they would continue to tighten monetary policy accordingly. The combination of monetary, geopolitical and coronal policies is reinforcing inflationary dynamics while at the same time hampering economic growth. In the shadow of this increasingly stagflationary economic outlook – falling growth coupled with high inflation – bonds posted their biggest losses in decades. From a fixed income asset class perspective, inflation-linked bonds with similar maturities underperformed government bonds due to the sharp decline in break-even rates and the risk-off environment, while corporate bonds were the worst performers. Energy prices continued to rise, supported by geopolitics, while industrial metals prices fell on rising recession fears. In the changing macroeconomic environment, shifting from inflationary to recessionary fears, global interest rates are showing large daily fluctuations due to uncertainty about the economic outlook and the response of central banks. Finally, US 10-year yields climbed above 3% and German 10-year Bunds rose almost 80 basis points to 1.33%. In June, after spreads in peripheral EU countries widened sharply within a few days, the ECB called for an emergency meeting to discuss the risk of fragmentation. The announcement to work on an “anti-fragmentation instrument” triggered a rally, and the 10-year spread between Italy and German Bunds narrowed again from 240 basis points to well below 200 basis points. Due to the strong upward pressure in global yields, the BOJ was forced to conduct a series of unlimited fixed-rate purchase operations to defend its yield target on 10-year JGB's. In the credit space, the rise in uncertainties and global macro risks led to a continued and indiscriminate, widening of spreads across all sectors and all ratings segments. While 1Q earnings season was better than expected, it is clear that things have started to deteriorate sharply in 2Q for many corporates, as evidenced by a few headline grabbing outlook revisions from US and EU corporates in the tech and retail sectors.

In this difficult environment, we decided in June to significantly reduce the duration of the fund, bringing it down by close to 0.35-yr to 1.65-yr at the end of the reporting period. We also reduced our non-IG exposure by 1.3pp. We reduced some of our exposure to cyclical names like B&M and JC Decaux and added exposure to high quality ESG champions such as Roche or Orsted. At the end of the reporting period, the fund's average rating was A- and the overall ESG score reached 75.4.

Between August and October 2022, global bond yields have been on a wild ride and showed significant increase in volatility. The Ice BofA MOVE Index of US Treasury option volatility reached the second highest reading in the post-global financial crises period. During the quarter, markets were moved by the ongoing trend in big rate hikes from major global central banks, surprising inflation data, elections in the UK and Italy and finally interventions by governments and central banks. After the new UK government delivered a big fiscal expansion package in September, front-end gilt yields rose more than 100 basis points within a few days and long-bonds sold-off dramatically. As a result, the Bank of England announced

unlimited long-dated bond purchases and postponed the quantitative tightening to the end of October. The strong rise in nominal government bond yields was mainly driven by the sharp surge in real yields, while break-even rates declined in most markets. Looking more closely, all 10-year yields in the developed government bond segment except for Canadian ones had risen, in some cases significantly. British and Italian yields in particular, with increases of 186 and 126 basis points, led to horrendous price losses in the respective bond markets. Inflation expectations have developed unevenly but have declined overall. In particular, in New Zealand and Sweden, the declines in 10-year breakeven inflation rates have been substantial, exceeding 50 basis points. On the other hand, BoE intervention led to an outlier in inflation expectations in the UK, registering a 47 basis point increase. In this risk-averse environment, government bonds outperformed corporate bonds. In the period corporate bond spreads were very volatile with significant widening in August and September.

With this in mind, we continued to work on the quality of the portfolio. This led to an improvement of the fund's average rating to A, and to a jump in the fund's ESG score to 81.1 at the end of the reporting period, as we decided to seek an Article 9 classification under the SFDR regulation. Duration was further reduced in the period to bottom at 1.45-yr at end of October (driven by a significant reduction in spread duration from 4.4-yr at the start of May to 3.6-yr at the end of October).

As 2022 progressed, there were repeated fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in real estate prices in China, could lead to a global recession. On the other hand, the prospect that such a development could tame inflation and soften the interest rate outlook has always been a source of confidence. However, optimism increasingly dominated in the fourth quarter: while the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves in December. With regards to the rhetoric that indicates the future monetary policy, the BoE followed a more dovish approach, the ECB was on the rather hawkish side, while the US Fed landed in between the two. The biggest surprise (in terms of timing) was Bank of Japan's decision to widen the trading band target to +/- 0.5% (previously +/- 0.25%) on 10-year bond yields. China surprisingly announced the end of its zero-COVID policy shortly before the end of the year. For its part, Europe benefited from the fact that local natural gas prices were significantly lower in the fourth quarter than in late summer, which somewhat eased previous concerns about the energy crisis. Most G10 bond yields rose significantly in the fourth quarter, with the exception of UK yields, which fell by 42 basis points in the 10-year maturity. Global yield curves were mixed, flattening significantly in Europe and in the shorter segment in the US, but steepening in longer maturities and in the UK. From a regional perspective, European countries, with the exception of the UK and Italy, underperformed the dollar bloc. British bonds recovered from the sell-off caused by the mini-budget and political fiasco, while Bund/BTP spreads narrowed despite the election victory of far-right candidate Giorgia Meloni. 10-year market-based inflation expectations rose in most markets, while in the UK they fell sharply by 54 basis points. In this risk-on environment, corporate bonds and linkers outperformed government bonds.

The Bloomberg Global Aggregate - Corporate Index had a significant rally, with a close to 7% improvement in the reporting period. While we continued to reduce the spread duration of the fund (down a further 0.3yr in the period down to 3.3yr), we made the decision to lengthen the overall duration from the October lows, and finished the period with a duration of 1.72-yr. ESG remained a key focus, and the fund's ESG score was further improved to 83.4, with the addition of issuers such as Danaher, Icade or Stryker. Since January 1st, 2023, the Fund is operated as an Article 9 Fund and a Benchmark was also added to help measure the financial performance of the fund.

Despite the significantly improved prospects for a cyclical recovery in the year 2023, the pattern of fluctuating market sentiment that we had seen in 2022 continued in the first few months of the new year. Interest rates trended higher and credit spreads tightened until around mid-February. By early March, however, reality had caught up with the markets. As investor panic spread rapidly, two US regional banks had to be taken over by deposit insurance within days of each other, Credit Suisse ceased to exist as an independent company, and the major central banks took steps to restore liquidity and confidence. Expectations for future US key interest rates fell particularly sharply, with many investors now anticipating a turnaround in rates next summer. In April, financial market developments were dominated by uncertainties about the major policy rates path, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since beginning of the year 2023, global 10-year yields experienced a rollercoaster ride and closed clearly lower than end of December 2022 except

Japan and the UK, which traded flat to slightly higher. In mid-March, inflation-linked bonds struggled, and break-even inflation rates fell due to the risk-off environment.

Corporate bond spreads remained volatile with significant widening in February, and a solid rally in March. Certain corners of the credit market appear vulnerable, with, for instance, the US commercial real estate market at the forefront of investors' worries.

While we started the quarter with a very defensive duration positioning (duration was kept between 1.6-yr and 1.75-yr through end of February) we adjusted quickly to the new environment at the onset of the SVB crisis, by lengthening our overall duration through a reduction of our USD Interest Rate hedges, bringing duration up to 2.45-yr at end of April, closer to the Benchmark duration of 2.88yr. Average rating was kept unchanged at A, while the fund's ESG score remained best in class at 83.9.

Over the last twelve months, the LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) B generated an absolute return of -3.03%, net of fees.

LGT Sustainable Bond Fund EM Defensive

The uncertainties of the US rate hike cycle and Russia's attack on Ukraine intensified further at the beginning of the reporting period. In addition, China's adherence to its strict lockdown policy further fuelled fears of a recession. It also became clear that inflation would remain at very high levels or even rise further, forcing most central banks to raise interest rates faster and more rigorously. This outlook was confirmed in June, when most central banks officially announced that they would continue to tighten monetary policy accordingly. The combination of monetary, geopolitical and covid policies was reinforcing inflationary dynamics while at the same time hampering economic growth. In the shadow of this increasingly stagflationary economic outlook – falling growth coupled with high inflation – bonds posted their biggest losses in decades. Corporate bonds underperformed government bonds in this risk-off environment. Energy prices continued to rise, supported by geopolitics, while industrial metals prices fell on rising recession fears. In the changing macroeconomic environment, shifting from inflationary to recessionary fears, global interest rates showed large daily fluctuations due to the uncertainty about the economic outlook and the response of central banks. Finally, US 10-year yields climbed briefly above 3% for the first time since 2018. In the credit space, the rise in uncertainties and global macro risks led to a continued and indiscriminate widening of spreads across all sectors and all rating segments. While 1Q earnings season was better than expected, it became clear that things had started to deteriorate sharply in 2Q for many corporates, as evidenced by a few headline grabbing outlook revisions in the tech and retail sectors.

Against this background the fund struggled to recover from the sharp drop in valuation that occurred at the start of the war in Ukraine at the end of February 2022. Performance in the period May-July deteriorated amid the uncertainty though it performed broad benchmarks due to its defensive duration positioning and focus on quality credit selection. Eastern Europe recovered led by Russia, we took advantage from the momentum to exit Sibur. However, the real estate sector in both China and Central and Eastern Europe weighed most on performance, due to the poorer outlook for both geographies. In China, as a consequence of the lockdowns that offset any stimulus and in the CEE due to indirect effects of the war in neighbouring Ukraine but also the higher interest rates. The reduced currency exposure also subtracted from performance. We had reduced PEN and UYU prior to the reporting period and IDR during. Over the course of the quarter, we also reduced our exposure to China (e.g. Longfor, ENN).

Between August and October 2022, global bond yields have been on a wild ride and showed significant increase in volatility. US 10-year yields rose from 2.6% to briefly above 4.2%. The Ice BofA MOVE Index of US Treasury option volatility reached the second highest reading in the post-global financial crises period. During the quarter, markets were moved by the ongoing trend in big rate hikes from major global central banks, surprising inflation data, elections in UK, Italy and Brazil, the 20th Chinese Communist Party Congress and finally important interventions by governments and central banks. One of the first corners in global financial markets that "broke" in the rapid tightening cycle was the UK Gilt market. After the new UK

government delivered a big fiscal expansion package in September, front-end gilt yields rose more than 100 basis points within a few days, long-bonds sold-off dramatically and vulnerabilities in the UK pension system surfaced. As a result, the Bank of England announced unlimited long-dated bond purchases and postponed the quantitative tightening to the end of October. Over the period, Inflation expectations have developed unevenly but have declined overall. The 20th Chinese Communist Party congress was concluded with President Xi Jinping not only securing himself from an unprecedented third 5-year term, but also from a politburo that is consisting out of exclusively people that are considered to be his key allies. The initial reaction of the market is quite negative with no hope for the end of the devastating covid policy or other market unfriendly policies. In this risk-averse environment, government bonds outperformed again corporate bonds. Spreads had rallied in August, to only reach new highs for the year by the end of October.

The fund continued on a downward path. The real estate sector in China weighed most on performance as government support measures continued to fall short of what is needed to turn around the dire liquidity situation among the private sector developers. The rebound in the distressed Russian positions delivered the most positive contribution. Currency exposure was not a material driver as EM currencies held up well compared to those of DM jurisdictions. The short duration overlay through short US Treasury futures contributed positively to returns. We reduced our exposure to high yield by exiting the Indian renewables, Adani Green and Azure Power. The latter, we exited after its failure to publish its annual results in time, which in a later stage triggered wider corporate governance concerns for the sector. The bonds sold off after a company call that failed to reassure investors and the later replacement of the CEO. We also grew concerned about the long-term corporate governance dynamics at Adani's companies.

During the third reporting period between November 2022 and January 2023, fixed income markets posted a strong recovery rally. Fears that the US policy of raising interest rates, combined with an energy crisis in Europe and the collapse in real estate prices in China, could lead to a global recession remained in the balance with the prospect that such a development could tame inflation and soften the interest rate outlook. However, optimism increasingly dominated in this period as the Fed, ECB, and the BoE ended the year in a synchronized fashion, all downshifting the size of rate hikes from 75 to 50 basis points moves. As inflation slowly decelerated and growth remained robust, with regards to the rhetoric that indicates the future monetary policy, the US Fed remained rather hawkish but nevertheless softened the tone. The strongest boost in sentiment was delivered by Chinese policymakers as they caught markets by surprise in announcing the end of their zero-COVID policy triggering a sharp rally in asset prices and changing the theme for 2023 into the reopening of the world's second largest economy. For its part, Europe benefited from a mild winter and natural gas prices that were significantly lower in the fourth quarter than in late summer, which eased previous concerns about the energy crisis. US long-end yields declined over this period, while spreads posted an impressive rally. EM corporate spreads had tightened by more than 100bps by the end of January led by Chinese credits as the reopening of the Chinese economy was paired with the gradual lifting of many of the housing policy restrictions.

This quarter, the fund posted a strong recovery led by the exposure to China. EM Credit spreads tightened over the quarter despite the possibility of a recession, as markets focused on softer inflation data and the reopening of China. High Yield outperformed led by the Chinese real estate sector. In the fund, the real estate sector in China contributed most to performance as government support measures were stepped up and regulations relaxed. Intermediate to longer duration bonds outperformed as well. Currency exposure was not a material driver as the USD lost most ground against other DM currencies.

In the final quarter of the reporting period from February to April 2023, despite the significantly improved prospects for a cyclical recovery, the pattern of fluctuating market sentiment that we had seen for most of 2022 returned in the first few months of the new year. Interest rates trended higher initially as inflationary pressures lingered and credit spread tightening stopped mid-February. By early March, however, reality had caught up with the markets as new parts of the market "broke" as an indirect effect of the higher interest rates. Investor panic spread rapidly, as two US regional banks had to be taken over by the FDIC within days of each other, Credit Suisse was bailed out and forced to merge with UBS, and the major central banks had to take steps to restore liquidity and confidence. Expectations for future US key interest rates fell sharply, with markets starting to price in a swift turnaround to rate cuts for next summer. In April, financial market developments were

dominated by these uncertainties about the future path for the major policy rates, amid mixed but generally weaker data releases, rising recession risks, inflation rates still above target, the noise about the US debt ceiling and last but not least renewed uncertainties from the banking sector. Since beginning of the year 2023, global 10-year yields experienced a rollercoaster ride and closed markedly lower than end of December 2022. In mid-March, corporate spreads widened sharply on the news around Credit Suisse. EM corporate spreads widened by 60bps and failed to post a meaningful recovery going into April.

The fund's recovery slowed as spreads started widening again, but the strong rally in front-end rates more than offset the risk-off effect from the banking sector jitters. EM Credit spreads widened over the quarter due to the stress in the financial sector. High Yield thereby underperformed. In the fund, we benefitted from our EM FX exposure and a good exit value for our last remaining Russian corporate exposure, in addition to the overall lift from the longer duration positions and good general performance of high rated credits. The real estate sector in China gave up some of its gains from the previous quarter and represented the largest negative contribution.

The LGT Sustainable Bond Fund EM Defensive (USD) B posted a return of +0.38% in the reporting period.

Report of the Independent Auditor of the Financial Statements 2022/2023

Opinion

We have audited the financial statements of the LGT Quality Funds and its sub-funds (pages 19 to 121), which comprise the statement of net assets and the inventory of fund assets as at 30 April 2023, the statement of income for the year then ended, and the changes of net assets, information relating to the remuneration policy and the supplementary information to the financial statements.

In our opinion, the accounting information of the financial statements give a true and fair view of the financial position of the LGT Quality Funds and its sub-funds as at 30 April 2023 and their financial performance for the year then ended in accordance with Liechtenstein law.

Basis for Opinion

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

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

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

Other Information

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

Our opinion on the financial statements does not cover the other information, and we do not express any form of assurance conclusion thereon.

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

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

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

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

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

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

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

PricewaterhouseCoopers AG

Wilhelm Wald
Liechtenstein CPA
Auditor in charge

Patrick Scheuber

Zurich, 25 August 2023

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

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) A	62,985,828	57,908,689	61,621,080
Units outstanding at the end of the period (USD) A	41,510	39,398	36,448
Net asset value per unit at the end of the period (USD) A	1,517.36	1,469.83	1,690.68
Net asset value per unit at the beginning of the period (USD) A	1,469.83	1,690.68	1,297.72
Percent change in asset value vs previous year (USD) A ¹	7.52%	-9.67%	36.29%
Net asset value (CHF) A	11,968,114	12,270,350	12,672,728
Units outstanding at the end of the period (CHF) A	9,235	9,331	8,248
Net asset value per unit at the end of the period (CHF) A	1,295.98	1,315.04	1,536.54
Net asset value per unit at the beginning of the period (CHF) A	1,315.04	1,536.54	1,197.31
Percent change in asset value vs previous year (CHF) A ¹	2.67%	-11.07%	34.07%
Net asset value (EUR) A	18,960,116	15,807,893	9,111,325
Units outstanding at the end of the period (EUR) A	14,725	12,213	6,036
Net asset value per unit at the end of the period (EUR) A	1,287.65	1,294.30	1,509.43
Net asset value per unit at the beginning of the period (EUR) A	1,294.30	1,509.43	1,170.69
Percent change in asset value vs previous year (EUR) A ¹	3.65%	-10.91%	34.38%
Net asset value (USD) B	165,281,160	179,161,459	156,299,296
Units outstanding at the end of the period (USD) B	59,713	69,594	54,842
Net asset value per unit at the end of the period (USD) B	2,767.91	2,574.39	2,850.01
Net asset value per unit at the beginning of the period (USD) B	2,574.39	2,850.01	2,091.15
Percent change in asset value vs previous year (USD) B	7.52%	-9.67%	36.29%
Net asset value (CHF) B	81,096,196	85,883,328	96,620,766
Units outstanding at the end of the period (CHF) B	38,578	41,933	41,971
Net asset value per unit at the end of the period (CHF) B	2,102.16	2,048.10	2,302.11
Net asset value per unit at the beginning of the period (CHF) B	2,048.10	2,302.11	1,717.07
Percent change in asset value vs previous year (CHF) B	2.64%	-11.03%	34.07%
Net asset value (EUR) B	149,016,573	150,651,748	125,935,752
Units outstanding at the end of the period (EUR) B	70,565	73,911	55,048
Net asset value per unit at the end of the period (EUR) B	2,111.78	2,038.30	2,287.74
Net asset value per unit at the beginning of the period (EUR) B	2,038.30	2,287.74	1,701.87
Percent change in asset value vs previous year (EUR) B	3.60%	-10.90%	34.43%
Net asset value (CHF) I1	2,996,999	11,346,992	10,716,566
Units outstanding at the end of the period (CHF) I1	2,530	9,920	8,410
Net asset value per unit at the end of the period (CHF) I1	1,184.73	1,143.85	1,274.26
Net asset value per unit at the beginning of the period (CHF) I1	1,143.85	1,274.26	1,000.00 ³
Percent change in asset value vs previous year (CHF) I1	3.57%	-10.23%	27.43% ³

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (EUR) I1	43,998,671	49,592,925	67,275,626
Units outstanding at the end of the period (EUR) I1	21,224	25,000	30,486
Net asset value per unit at the end of the period (EUR) I1	2,073.02	1,983.69	2,206.78
Net asset value per unit at the beginning of the period (EUR) I1	1,983.69	2,206.78	1,625.94
Percent change in asset value vs previous year (EUR) I1	4.50%	-10.11%	35.72%
Net asset value (USD) C	56,107,323	69,157,107	84,997,824
Units outstanding at the end of the period (USD) C	25,330	33,855	37,906
Net asset value per unit at the end of the period (USD) C	2,215.07	2,042.77	2,242.32
Net asset value per unit at the beginning of the period (USD) C	2,042.77	2,242.32	1,632.13
Percent change in asset value vs previous year (USD) C	8.43%	-8.90%	37.39%
Net asset value (CHF) C	32,747,135	35,305,935	43,153,616
Units outstanding at the end of the period (CHF) C	18,029	20,126	22,071
Net asset value per unit at the end of the period (CHF) C	1,816.38	1,754.28	1,955.18
Net asset value per unit at the beginning of the period (CHF) C	1,754.28	1,955.18	1,446.62
Percent change in asset value vs previous year (CHF) C	3.54%	-10.28%	35.16%
Net asset value (EUR) C	17,092,234	31,428,478	25,941,356
Units outstanding at the end of the period (EUR) C	9,088	17,468	12,958
Net asset value per unit at the end of the period (EUR) C	1,880.67	1,799.23	2,001.94
Net asset value per unit at the beginning of the period (EUR) C	1,799.23	2,001.94	1,477.45
Percent change in asset value vs previous year (EUR) C	4.53%	-10.13%	35.50%
Net asset value (USD) IM	223,130,519	190,526,635	175,263,361
Units outstanding at the end of the period (USD) IM	67,366	62,837	53,051
Net asset value per unit at the end of the period (USD) IM	3,312.22	3,032.05	3,303.69
Net asset value per unit at the beginning of the period (USD) IM	3,032.05	3,303.69	2,384.18
Percent change in asset value vs previous year (USD) IM	9.24%	-8.22%	38.57%
	1 year	2 years	3 years
Cumulative performance of fund in percent (USD) B	7.52%	-2.88%	32.36%
Cumulative performance of benchmark in percent ²	4.13%	4.34%	48.55%

¹ Distribution in performance included

² MSCI World Hedged (NR) Index

³ Since launching 16.06.2020

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:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (USD) A ¹	-22.32%	19.04%	17.66%
Percent change in asset value vs previous year (CHF) A ¹	-25.25%	17.48%	15.01%
Percent change in asset value vs previous year (EUR) A ¹	-24.94%	17.86%	15.20%
Percent change in asset value vs previous year (USD) B	-22.32%	19.04%	17.66%
Percent change in asset value vs previous year (CHF) B	-25.28%	17.51%	15.04%
Percent change in asset value vs previous year (EUR) B	-24.96%	17.84%	15.23%
Percent change in asset value vs previous year (CHF) I1	-24.60%	18.59%	18.38% ³
Percent change in asset value vs previous year (EUR) I1	-24.30%	18.91%	16.36%
Percent change in asset value vs previous year (USD) C	-21.66%	20.04%	18.60%
Percent change in asset value vs previous year (CHF) C	-24.63%	18.50%	15.79%
Percent change in asset value vs previous year (EUR) C	-24.35%	18.89%	15.94%
Percent change in asset value vs previous year (USD) IM	-21.08%	20.97%	19.64%
	1 year	2 years	3 years
Cumulative performance of fund in percent (USD) B	-22.32%	-7.53%	8.80%
Cumulative performance of benchmark in percent ²	-15.38%	5.25%	20.27%

¹ Distribution in performance included

² MSCI World Hedged (USD) (NR)

³ Since launching 16.06.2020

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 30.04.2023

	30.04.2023
Assets	USD
Bank balance	
Current account balance	128,330.08
Transferable securities	
Investment fund units	905,712,739.15
Derivative financial instruments	-42,197.68
Other assets	445.05
Total assets	905,799,316.60
Liabilities	-787,919.35
Net assets	905,011,397.25

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	USD
Earnings from cash in banks	1,351.79
Earnings from transferable securities	
Units of other investment undertakings	13,968,028.08
Buying into current earnings with the issue of units	-395,272.28
Total earnings	13,574,107.59

	30.04.2023
Expenses	USD
Interest payable	151.82
Ongoing remuneration as specified by internal regulations	8,641,761.35
thereof management fees	8,098,153.73
thereof depositary fees	99,148.67
thereof other remuneration as specified by internal regulations	444,458.95
Hedge costs	142,290.60
Other expenses	73,285.02
Adjustment of current earnings with the redemption of units	-611,606.08
Total expenses	8,245,882.71

Net earnings	5,328,224.88
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Capital gains and capital losses realized	3,358,914.90
Profit or loss realized	8,687,139.78

Capital gains and capital losses not realized	66,306,637.73
Net profit / loss	74,993,777.51

Distribution of profit

	30.04.2023
	USD
Net earnings of the period	5,328,224.88
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	569,929.49
Net earnings available for distribution	5,898,154.37
Net earnings provided for distribution to investors	648,069.15
Net earnings retained for reinvestment	5,248,349.04
Balance carried forward into new year (Net earnings)	1,736.18
Realized capital gains of the period	3,358,914.90
Realized capital gains distributed during the period	0.00
Balance carried forward from previous year (Realized capital gains)	7,278,622.70
Realized capital gains available for distribution	10,637,537.60
Realized capital gains provided for distribution to investors	2,162,918.76
Realized capital retained for reinvestment	0.00
Balance carried forward into new year (Realized capital gains)	8,474,618.84

Change in net assets

	30.04.2023
	USD
Net assets at the beginning of the period under review	907,037,759.87
Distributions	-3,695,590.43
Balance from unit movements	-73,324,549.70
Net profit / loss	74,993,777.51
Net assets at the end of the period under review	905,011,397.25

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Sustainable Quality Equity Fund Hedged (USD) A	
Number of units outstanding at the beginning of the period	39,398.204
Number of units issued	3,475.043
Number of units redeemed	-1,363.005
Number of units outstanding at the end of the period	41,510.242
LGT Sustainable Quality Equity Fund Hedged (CHF) A	
Number of units outstanding at the beginning of the period	9,330.799
Number of units issued	382.000
Number of units redeemed	-478.000
Number of units outstanding at the end of the period	9,234.799

	30.04.2023
	Number
LGT Sustainable Quality Equity Fund Hedged (EUR) A	
Number of units outstanding at the beginning of the period	12,213.446
Number of units issued	4,778.270
Number of units redeemed	-2,267.184
Number of units outstanding at the end of the period	14,724.532

	30.04.2023
	Number
LGT Sustainable Quality Equity Fund Hedged (USD) B	
Number of units outstanding at the beginning of the period	69,593.739
Number of units issued	2,952.224
Number of units redeemed	-12,832.551
Number of units outstanding at the end of the period	59,713.412

	30.04.2023
	Number
LGT Sustainable Quality Equity Fund Hedged (CHF) B	
Number of units outstanding at the beginning of the period	41,933.255
Number of units issued	3,275.126
Number of units redeemed	-6,630.876
Number of units outstanding at the end of the period	38,577.505

	30.04.2023
	Number
LGT Sustainable Quality Equity Fund Hedged (EUR) B	
Number of units outstanding at the beginning of the period	73,910.601
Number of units issued	9,380.654
Number of units redeemed	-12,726.650
Number of units outstanding at the end of the period	70,564.605

	30.04.2023
	Number
LGT Sustainable Quality Equity Fund Hedged (CHF) I1	
Number of units outstanding at the beginning of the period	9,920.000
Number of units issued	177.826
Number of units redeemed	-7,568.140
Number of units outstanding at the end of the period	2,529.686

	30.04.2023
	Number
LGT Sustainable Quality Equity Fund Hedged (EUR) I1	
Number of units outstanding at the beginning of the period	25,000.402
Number of units issued	312.934
Number of units redeemed	-4,088.923
Number of units outstanding at the end of the period	21,224.413

30.04.2023
Number

LGT Sustainable Quality Equity Fund Hedged (USD) C	
Number of units outstanding at the beginning of the period	33,854.577
Number of units issued	3,280.215
Number of units redeemed	-11,804.997
Number of units outstanding at the end of the period	25,329.795

30.04.2023
Number

LGT Sustainable Quality Equity Fund Hedged (CHF) C	
Number of units outstanding at the beginning of the period	20,125.570
Number of units issued	2,591.729
Number of units redeemed	-4,688.527
Number of units outstanding at the end of the period	18,028.772

30.04.2023
Number

LGT Sustainable Quality Equity Fund Hedged (EUR) C	
Number of units outstanding at the beginning of the period	17,467.722
Number of units issued	825.416
Number of units redeemed	-9,204.759
Number of units outstanding at the end of the period	9,088.379

30.04.2023
Number

LGT Sustainable Quality Equity Fund Hedged (USD) IM	
Number of units outstanding at the beginning of the period	62,837.480
Number of units issued	20,852.867
Number of units redeemed	-16,324.436
Number of units outstanding at the end of the period	67,365.911

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTJT56							
LGT Sustainable Quality Eq Hdg Sub-Fd A (USD)		381,446	54,467	81,501	354,411	905,712,739.15	100.08
Total Investment fund units						905,712,739.15	100.08
Total Securities						905,712,739.15	100.08
Total Securities						905,712,739.15	100.08
Current account balance						128,330.08	0.01
Derivative financial instruments						-42,197.68	-0.00
Other assets						445.05	0.00
Total assets as of 30.04.2023						905,799,316.60	100.09
Liabilities						-787,919.35	-0.09
Net assets as of 30.04.2023						905,011,397.25	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
CHF	Purchase	12,494.37	USD	13,958.18	22.05.2023	LGT Bank AG	113.40	0.00
CHF	Purchase	26,605.80	USD	29,962.16	22.05.2023	LGT Bank AG	2.19	0.00
CHF	Purchase	2,870,207.03	USD	3,242,072.78	22.05.2023	LGT Bank AG	-9,548.24	0.00
CHF	Purchase	71,333.20	USD	79,765.27	22.05.2023	LGT Bank AG	572.60	0.00
CHF	Purchase	11,470,636.19	USD	12,956,778.71	22.05.2023	LGT Bank AG	-38,159.03	0.00
CHF	Purchase	247,307.91	USD	277,740.18	22.05.2023	LGT Bank AG	786.38	0.00
CHF	Purchase	10,331.60	USD	11,542.02	22.05.2023	LGT Bank AG	93.78	0.00
CHF	Purchase	692,627.13	USD	777,857.79	22.05.2023	LGT Bank AG	2,202.38	0.00
CHF	Purchase	1,662,874.25	USD	1,867,497.86	22.05.2023	LGT Bank AG	5,287.54	0.00
CHF	Purchase	31,379,411.38	USD	35,444,946.78	22.05.2023	LGT Bank AG	-104,388.98	-0.01
CHF	Purchase	5,815.78	USD	6,503.24	22.05.2023	LGT Bank AG	46.69	0.00
CHF	Purchase	62,913.29	USD	70,655.03	22.05.2023	LGT Bank AG	200.05	0.00
CHF	Purchase	77,771,273.50	USD	87,847,366.43	22.05.2023	LGT Bank AG	-258,719.43	-0.03
EUR	Purchase	10,343.00	USD	11,311.16	22.05.2023	LGT Bank AG	119.09	0.00
EUR	Purchase	10,214.88	USD	11,281.06	22.05.2023	LGT Bank AG	7.60	0.00
EUR	Purchase	62,822.10	USD	69,068.82	22.05.2023	LGT Bank AG	357.08	0.00
EUR	Purchase	18,107,868.40	USD	20,042,060.36	22.05.2023	LGT Bank AG	-30,710.94	0.00
EUR	Purchase	2,072.51	USD	2,275.98	22.05.2023	LGT Bank AG	14.39	0.00
EUR	Purchase	377,214.95	USD	415,956.81	22.05.2023	LGT Bank AG	910.60	0.00
EUR	Purchase	80.83	USD	88.77	22.05.2023	LGT Bank AG	0.56	0.00
EUR	Purchase	963,242.03	USD	1,062,171.80	22.05.2023	LGT Bank AG	2,325.27	0.00
EUR	Purchase	10,109.60	USD	11,102.11	22.05.2023	LGT Bank AG	70.20	0.00
EUR	Purchase	156,985.60	USD	173,108.81	22.05.2023	LGT Bank AG	378.96	0.00
EUR	Purchase	42,055,247.21	USD	46,547,378.44	22.05.2023	LGT Bank AG	-71,325.70	-0.01
EUR	Purchase	99,849.60	USD	109,803.11	22.05.2023	LGT Bank AG	542.58	0.00
EUR	Purchase	24,892.80	USD	27,324.70	22.05.2023	LGT Bank AG	184.81	0.00
EUR	Purchase	51,040.50	USD	56,492.39	22.05.2023	LGT Bank AG	-86.56	0.00
EUR	Purchase	407,304.65	USD	449,136.87	22.05.2023	LGT Bank AG	983.24	0.00
EUR	Purchase	16,411,817.26	USD	18,164,845.52	22.05.2023	LGT Bank AG	-27,834.44	0.00
EUR	Purchase	9,322.55	USD	10,295.59	22.05.2023	LGT Bank AG	6.94	0.00
EUR	Purchase	51,486.68	USD	56,774.62	22.05.2023	LGT Bank AG	124.29	0.00
EUR	Purchase	20,665.70	USD	22,776.39	22.05.2023	LGT Bank AG	61.67	0.00
EUR	Purchase	10,057.60	USD	11,119.93	22.05.2023	LGT Bank AG	-5.09	0.00
EUR	Purchase	3,248,277.25	USD	3,581,891.56	22.05.2023	LGT Bank AG	7,841.35	0.00
EUR	Purchase	104,299.50	USD	114,689.29	22.05.2023	LGT Bank AG	574.07	0.00
EUR	Purchase	144,055,054.81	USD	159,442,295.49	22.05.2023	LGT Bank AG	-244,317.37	-0.03
GBP	Purchase	2,100,000.00	USD	2,620,281.72	22.05.2023	LGT Bank AG	19,334.28	0.00
AUD	Sale	27,000,000.00	USD	18,154,810.80	22.05.2023	LGT Bank AG	302,886.56	0.03
CHF	Sale	22,244.52	USD	25,103.00	22.05.2023	LGT Bank AG	50.47	0.00
CHF	Sale	20,344.10	USD	22,978.86	22.05.2023	LGT Bank AG	66.64	0.00
CHF	Sale	26,749.95	USD	29,910.57	22.05.2023	LGT Bank AG	-216.13	0.00
CHF	Sale	2,912.47	USD	3,254.08	22.05.2023	LGT Bank AG	-26.04	0.00
CHF	Sale	24,000,000.00	USD	26,947,513.65	22.05.2023	LGT Bank AG	-82,100.67	-0.01
CHF	Sale	10,823.40	USD	12,189.95	22.05.2023	LGT Bank AG	0.27	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
CHF	Sale	6,607.70	USD	7,417.46	22.05.2023	LGT Bank AG	-24.36	0.00
CHF	Sale	24,453.27	USD	27,316.87	22.05.2023	LGT Bank AG	-223.23	0.00
CHF	Sale	62,220.20	USD	69,873.36	22.05.2023	LGT Bank AG	-201.14	0.00
CHF	Sale	5,384.67	USD	6,044.14	22.05.2023	LGT Bank AG	-20.26	0.00
DKK	Sale	43,000,000.00	USD	6,350,378.16	22.05.2023	LGT Bank AG	-26,372.74	0.00
EUR	Sale	68,164.80	USD	75,162.26	22.05.2023	LGT Bank AG	-167.96	0.00
EUR	Sale	70,181.06	USD	77,033.89	22.05.2023	LGT Bank AG	-524.53	0.00
EUR	Sale	1,467,200.30	USD	1,610,465.07	22.05.2023	LGT Bank AG	-10,965.86	0.00
EUR	Sale	63,290.22	USD	70,047.40	22.05.2023	LGT Bank AG	104.18	0.00
EUR	Sale	92,139.08	USD	101,296.32	22.05.2023	LGT Bank AG	-528.33	0.00
EUR	Sale	340,984.05	USD	375,793.41	22.05.2023	LGT Bank AG	-1,034.54	0.00
EUR	Sale	67,931.63	USD	75,103.51	22.05.2023	LGT Bank AG	30.97	0.00
EUR	Sale	51,189.30	USD	56,593.61	22.05.2023	LGT Bank AG	23.34	0.00
EUR	Sale	80,000,000.00	USD	88,000,392.00	22.05.2023	LGT Bank AG	-409,128.00	-0.05
GBP	Sale	32,600,000.00	USD	40,559,290.00	22.05.2023	LGT Bank AG	-417,606.00	-0.05
JPY	Sale	7,300,000,000.00	USD	54,725,658.03	22.05.2023	LGT Bank AG	938,252.90	0.10
SEK	Sale	77,000,000.00	USD	7,484,708.79	22.05.2023	LGT Bank AG	-27,791.23	0.00
CAD	Sale	39,500,000.00	USD	29,570,737.70	23.05.2023	LGT Bank AG	435,271.80	0.05
Total open derivative financial instruments at the end of the period under review							-42,197.68	-0.00

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	AUD	USD	27,000,000.00	18,940,500.00
20.05.2022	CAD	USD	43,000,000.00	33,520,424.07
20.05.2022	CHF	USD	391.19	400.18
20.05.2022	CHF	USD	33,615.52	35,040.33
20.05.2022	CHF	USD	22,086.60	23,490.44
20.05.2022	CHF	USD	170,515.97	173,201.11
20.05.2022	CHF	USD	12,892.39	13,635.84
20.05.2022	CHF	USD	23,762.57	25,053.37
20.05.2022	CHF	USD	109,007.62	115,936.20
20.05.2022	CHF	USD	153,659.25	158,287.90
20.05.2022	CHF	USD	63,892.80	68,469.36
20.05.2022	CHF	USD	89,096,157.31	95,478,002.47
20.05.2022	CHF	USD	11,891,699.20	12,743,486.59
20.05.2022	CHF	USD	36,931,600.07	39,576,963.92
20.05.2022	CHF	USD	161,208.90	166,198.51
20.05.2022	CHF	USD	8,146.35	8,160.49
20.05.2022	CHF	USD	62,776.26	63,764.81
20.05.2022	CHF	USD	30,247.28	31,813.19
20.05.2022	CHF	USD	37,786.56	39,388.16
20.05.2022	CHF	USD	3,100,000.00	3,137,662.62
20.05.2022	CHF	USD	124,162.92	129,800.41
20.05.2022	CHF	USD	30,998.65	33,219.04
20.05.2022	CHF	USD	12,233.70	12,279.05
20.05.2022	CHF	USD	156,130.92	159,720.15
20.05.2022	CHF	USD	19,213.65	20,257.35
20.05.2022	CHF	USD	386,274.93	392,373.59
20.05.2022	CHF	USD	9,821.20	9,857.60
20.05.2022	CHF	USD	17,424.83	17,985.47
20.05.2022	CHF	USD	15,215.36	15,315.42
20.05.2022	CHF	USD	12,865,398.97	13,786,931.24
20.05.2022	CHF	USD	23,800,000.00	23,977,433.00
20.05.2022	CHF	USD	522,827.50	539,009.65
20.05.2022	CHF	USD	1,743.30	1,774.93
20.05.2022	CHF	USD	2,998.06	3,066.98
20.05.2022	DKK	USD	48,300,000.00	6,843,783.21
20.05.2022	EUR	USD	306,325.65	326,532.12
20.05.2022	EUR	USD	4,896.00	5,161.68
20.05.2022	EUR	USD	48,463.24	51,036.93
20.05.2022	EUR	USD	142,768.29	154,024.14
20.05.2022	EUR	USD	53,544.14	56,431.45
20.05.2022	EUR	USD	38,591.10	40,717.62
20.05.2022	EUR	USD	3,989.48	4,222.76
20.05.2022	EUR	USD	19,078.47	20,717.02
20.05.2022	EUR	USD	66,200,000.00	69,794,660.00
20.05.2022	EUR	USD	8,361.60	8,707.39
20.05.2022	EUR	USD	11,334.90	12,326.53

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	EUR	USD	282,295.40	297,659.04
20.05.2022	EUR	USD	4,000,000.00	4,226,360.00
20.05.2022	EUR	USD	5,897.38	6,220.99
20.05.2022	EUR	USD	95,390.40	103,583.00
20.05.2022	EUR	USD	3,700,000.00	3,907,362.80
20.05.2022	EUR	USD	261,167.84	284,016.11
20.05.2022	EUR	USD	133,418.94	144,093.12
20.05.2022	EUR	USD	60,169.20	64,467.39
20.05.2022	EUR	USD	2,038.30	2,148.91
20.05.2022	EUR	USD	29,954.26	32,347.46
20.05.2022	EUR	USD	24,480.12	25,761.26
20.05.2022	EUR	USD	14,271.74	15,017.21
20.05.2022	EUR	USD	9,402.70	10,144.01
20.05.2022	EUR	USD	32,840,939.93	35,661,484.06
20.05.2022	EUR	USD	37,790.97	39,764.94
20.05.2022	EUR	USD	16,649,983.14	18,079,966.94
20.05.2022	EUR	USD	3,691.18	3,934.66
20.05.2022	EUR	USD	51,984,835.90	56,449,553.53
20.05.2022	EUR	USD	3,000,000.00	3,192,246.60
20.05.2022	EUR	USD	157,658,722.27	171,199,241.63
20.05.2022	EUR	USD	85,608.60	90,254.07
20.05.2022	EUR	USD	508,286.28	535,695.11
20.05.2022	GBP	USD	30,700,000.00	38,307,460.00
20.05.2022	JPY	USD	6,442,000,000.00	49,783,616.69
20.05.2022	JPY	USD	600,000,000.00	4,697,626.69
20.05.2022	JPY	USD	358,000,000.00	2,759,081.30
20.05.2022	SEK	USD	90,000,000.00	9,074,410.16
20.05.2022	USD	AUD	20,049,741.00	27,000,000.00
20.05.2022	USD	CAD	34,022,244.22	43,000,000.00
20.05.2022	USD	CHF	11,089.95	10,757.50
20.05.2022	USD	CHF	300,664.71	295,319.79
20.05.2022	USD	CHF	393,274.27	391,840.00
20.05.2022	USD	CHF	26,999.46	26,581.05
20.05.2022	USD	CHF	274,909.47	270,022.40
20.05.2022	USD	CHF	318,086.98	315,117.00
20.05.2022	USD	CHF	388,428.40	387,011.80
20.05.2022	USD	CHF	2,092,493.57	2,055,295.31
20.05.2022	USD	CHF	912,513.28	906,593.81
20.05.2022	USD	CHF	3,832.80	3,666.50
20.05.2022	USD	CHF	50,431.54	49,650.00
20.05.2022	USD	CHF	11,351,229.85	11,371,662.06
20.05.2022	USD	CHF	374,810.23	372,378.84
20.05.2022	USD	CHF	69,000.04	68,748.40
20.05.2022	USD	CHF	29,259.26	27,753.05
20.05.2022	USD	CHF	393,912.56	377,337.51
20.05.2022	USD	CHF	72,369.95	68,427.38
20.05.2022	USD	CHF	139,761.12	133,880.25
20.05.2022	USD	CHF	76,714,764.06	76,852,850.64
20.05.2022	USD	CHF	24,428.44	23,994.18
20.05.2022	USD	CHF	2,735,225.66	2,620,132.83
20.05.2022	USD	CHF	3,232,879.25	3,182,908.64

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	USD	CHF	2,607,748.33	2,590,831.87
20.05.2022	USD	CHF	346,671.26	344,422.40
20.05.2022	USD	CHF	1,957.44	1,840.55
20.05.2022	USD	CHF	426,292.66	424,737.97
20.05.2022	USD	CHF	60,832.37	59,750.95
20.05.2022	USD	CHF	21,104.10	20,487.90
20.05.2022	USD	CHF	360,897.86	345,712.00
20.05.2022	USD	CHF	28,803,570.36	26,900,000.00
20.05.2022	USD	CHF	24,050.51	23,962.80
20.05.2022	USD	CHF	22,158.80	21,494.52
20.05.2022	USD	CHF	1,123,176.82	1,075,915.79
20.05.2022	USD	CHF	29,637.93	29,179.82
20.05.2022	USD	CHF	1,640.11	1,629.47
20.05.2022	USD	CHF	28,469.26	27,312.61
20.05.2022	USD	CHF	967,329.56	963,801.71
20.05.2022	USD	CHF	27,742,219.86	27,792,155.86
20.05.2022	USD	CHF	858,543.40	843,281.07
20.05.2022	USD	CHF	3,686,098.64	3,620,570.86
20.05.2022	USD	CHF	54,364.15	52,671.90
20.05.2022	USD	CHF	1,480,226.18	1,453,912.20
20.05.2022	USD	CHF	2,935,636.73	2,924,930.46
20.05.2022	USD	CHF	3,854.19	3,655.78
20.05.2022	USD	CHF	10,520,765.02	10,539,702.40
20.05.2022	USD	DKK	7,047,969.09	48,300,000.00
20.05.2022	USD	EUR	1,791,807.00	1,701,527.36
20.05.2022	USD	EUR	13,410.30	12,724.74
20.05.2022	USD	EUR	4,970,897.40	4,639,692.92
20.05.2022	USD	EUR	81,085.65	76,854.36
20.05.2022	USD	EUR	681,597.21	647,255.15
20.05.2022	USD	EUR	720,603.57	683,440.79
20.05.2022	USD	EUR	77,465.33	71,341.71
20.05.2022	USD	EUR	787,270.79	746,188.63
20.05.2022	USD	EUR	60,807.94	56,311.68
20.05.2022	USD	EUR	17,070.99	16,193.07
20.05.2022	USD	EUR	400,879.40	379,960.31
20.05.2022	USD	EUR	47,927,957.66	46,106,741.38
20.05.2022	USD	EUR	5,469,005.12	5,193,451.00
20.05.2022	USD	EUR	145,286,773.43	139,766,015.81
20.05.2022	USD	EUR	522,482.96	487,670.59
20.05.2022	USD	EUR	573,741.12	544,833.35
20.05.2022	USD	EUR	1,622,102.97	1,514,024.34
20.05.2022	USD	EUR	4,035,862.73	3,825,259.26
20.05.2022	USD	EUR	80,614,961.00	74,200,000.00
20.05.2022	USD	EUR	1,026,093.06	957,725.80
20.05.2022	USD	EUR	169,286.65	160,632.42
20.05.2022	USD	EUR	243,548.74	231,447.29
20.05.2022	USD	EUR	160,534.39	152,190.40
20.05.2022	USD	EUR	1,243,139.73	1,178,268.95
20.05.2022	USD	EUR	42,976.17	40,766.00
20.05.2022	USD	EUR	15,208,765.76	14,630,847.29
20.05.2022	USD	EUR	501,134.97	475,290.57

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	USD	EUR	250,122.21	231,604.29
20.05.2022	USD	EUR	22,066,427.02	21,227,924.02
20.05.2022	USD	EUR	3,826,576.73	3,626,894.43
20.05.2022	USD	EUR	66,529.43	63,057.72
20.05.2022	USD	EUR	55,499.46	52,067.39
20.05.2022	USD	EUR	102,704.45	98,630.42
20.05.2022	USD	EUR	197,364.93	187,186.48
20.05.2022	USD	EUR	1,564,982.75	1,484,273.87
20.05.2022	USD	EUR	81,693.46	75,267.50
20.05.2022	USD	EUR	4,918,884.59	4,662,202.38
20.05.2022	USD	EUR	34,918.41	32,110.80
20.05.2022	USD	EUR	2,862,139.05	2,700,000.00
20.05.2022	USD	EUR	717,660.96	689,193.15
20.05.2022	USD	EUR	33,086.54	31,774.08
20.05.2022	USD	EUR	34,323.49	32,621.12
20.05.2022	USD	EUR	4,780,788.14	4,534,234.60
20.05.2022	USD	GBP	40,022,515.50	30,700,000.00
20.05.2022	USD	JPY	58,940,947.46	7,400,000,000.00
20.05.2022	USD	SEK	9,464,429.99	90,000,000.00
21.06.2022	AUD	USD	25,900,000.00	17,972,010.00
21.06.2022	CAD	USD	37,100,000.00	28,677,436.81
21.06.2022	CAD	USD	3,900,000.00	3,011,930.02
21.06.2022	CHF	USD	913,515.70	955,272.57
21.06.2022	CHF	USD	10,539,702.40	10,537,942.56
21.06.2022	CHF	USD	109,999.18	114,889.09
21.06.2022	CHF	USD	30,124.89	31,285.00
21.06.2022	CHF	USD	76,852,850.64	76,840,018.36
21.06.2022	CHF	USD	11,371,662.06	11,369,763.31
21.06.2022	CHF	USD	2,400,000.00	2,396,439.37
21.06.2022	CHF	USD	17,744.49	18,261.70
21.06.2022	CHF	USD	25,171.05	25,097.34
21.06.2022	CHF	USD	19,779.40	20,658.67
21.06.2022	CHF	USD	98,328.56	102,699.66
21.06.2022	CHF	USD	27,792,155.86	27,787,515.34
21.06.2022	CHF	USD	43,273.56	43,809.04
21.06.2022	CHF	USD	816,228.89	813,838.65
21.06.2022	CHF	USD	148,052.45	154,887.97
21.06.2022	CHF	USD	505.51	511.77
21.06.2022	CHF	USD	404,240.00	422,717.84
21.06.2022	CHF	USD	338,018.30	337,028.45
21.06.2022	CHF	USD	22,200,000.00	22,262,334.54
21.06.2022	CHF	USD	8,089.80	8,413.75
21.06.2022	CHF	USD	9,884.40	10,096.04
21.06.2022	CHF	USD	419,911.24	439,105.42
21.06.2022	CHF	USD	19,044.40	19,041.22
21.06.2022	CHF	USD	53,151.56	55,605.54
21.06.2022	CHF	USD	2,755,723.75	2,881,688.10
21.06.2022	CHF	USD	11,867.24	12,394.79
21.06.2022	CHF	USD	21,378.72	21,568.59
21.06.2022	CHF	USD	17,791.92	18,172.88
21.06.2022	CHF	USD	58,288.30	58,805.97

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.06.2022	CHF	USD	11,365.34	11,667.07
21.06.2022	CHF	USD	10,191.96	10,584.45
21.06.2022	CHF	USD	2,286,549.37	2,279,853.44
21.06.2022	CHF	USD	314,464.00	313,543.12
21.06.2022	CHF	USD	153,975.60	160,161.35
21.06.2022	CHF	USD	91,462.08	94,195.83
21.06.2022	DKK	USD	45,200,000.00	6,364,404.39
21.06.2022	EUR	USD	15,131.74	16,245.00
21.06.2022	EUR	USD	8,667.90	9,283.80
21.06.2022	EUR	USD	1,986,720.90	2,116,163.71
21.06.2022	EUR	USD	563,466.14	608,106.74
21.06.2022	EUR	USD	10,421.59	11,177.00
21.06.2022	EUR	USD	4,112,304.57	4,285,407.92
21.06.2022	EUR	USD	33,451.41	35,630.90
21.06.2022	EUR	USD	110,763.54	118,760.11
21.06.2022	EUR	USD	3,800,000.00	4,081,779.12
21.06.2022	EUR	USD	46,106,741.38	48,000,068.61
21.06.2022	EUR	USD	21,227,924.02	22,099,627.49
21.06.2022	EUR	USD	439,931.14	458,449.60
21.06.2022	EUR	USD	51,026.30	54,651.97
21.06.2022	EUR	USD	19,592.90	20,625.92
21.06.2022	EUR	USD	5,288,713.39	5,707,711.71
21.06.2022	EUR	USD	3,337.60	3,579.83
21.06.2022	EUR	USD	775,320.00	836,744.73
21.06.2022	EUR	USD	7,889.52	8,420.92
21.06.2022	EUR	USD	125,513.05	132,197.12
21.06.2022	EUR	USD	80,869.10	85,132.84
21.06.2022	EUR	USD	5,117.85	5,390.40
21.06.2022	EUR	USD	1,373,522.09	1,431,339.13
21.06.2022	EUR	USD	24,227.80	26,013.03
21.06.2022	EUR	USD	42,342.04	44,887.81
21.06.2022	EUR	USD	25,327.40	26,676.19
21.06.2022	EUR	USD	199,968.58	208,180.09
21.06.2022	EUR	USD	6,953.48	7,406.53
21.06.2022	EUR	USD	14,630,847.29	15,231,648.40
21.06.2022	EUR	USD	1,750,778.15	1,889,483.55
21.06.2022	EUR	USD	632,171.04	658,781.65
21.06.2022	EUR	USD	3,800,000.00	3,962,358.42
21.06.2022	EUR	USD	139,766,015.81	145,505,367.48
21.06.2022	EUR	USD	15,261.60	16,386.15
21.06.2022	EUR	USD	64,700,000.00	67,799,130.00
21.06.2022	EUR	USD	94,317.00	99,623.65
21.06.2022	GBP	USD	2,500,000.00	3,161,118.00
21.06.2022	GBP	USD	30,300,000.00	36,641,790.00
21.06.2022	JPY	USD	477,000,000.00	3,537,404.55
21.06.2022	JPY	USD	6,461,000,000.00	48,094,387.38
21.06.2022	JPY	USD	333,000,000.00	2,619,140.97
21.06.2022	SEK	USD	83,500,000.00	8,230,655.50
21.06.2022	USD	AUD	18,174,910.60	25,900,000.00
21.06.2022	USD	CAD	31,954,110.78	41,000,000.00
21.06.2022	USD	CHF	10,690.98	10,278.54

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.06.2022	USD	CHF	326,241.22	316,787.40
21.06.2022	USD	CHF	19,577.33	18,744.94
21.06.2022	USD	CHF	795,824.19	772,762.80
21.06.2022	USD	CHF	2,897,860.36	2,823,043.40
21.06.2022	USD	CHF	1,683.44	1,663.73
21.06.2022	USD	CHF	77,347,343.46	77,130,770.90
21.06.2022	USD	CHF	2,205,470.03	2,141,559.92
21.06.2022	USD	CHF	11,582,039.50	11,549,609.79
21.06.2022	USD	CHF	97,953.28	93,908.01
21.06.2022	USD	CHF	3,360.19	3,330.76
21.06.2022	USD	CHF	301,168.87	292,441.60
21.06.2022	USD	CHF	82,010.68	82,255.32
21.06.2022	USD	CHF	10,996,755.72	10,965,964.80
21.06.2022	USD	CHF	28,743,950.95	28,663,467.89
21.06.2022	USD	CHF	435,140.44	417,170.01
21.06.2022	USD	CHF	450,588.54	431,980.13
21.06.2022	USD	CHF	6,807.95	6,507.80
21.06.2022	USD	CHF	24,818,577.21	24,600,000.00
21.06.2022	USD	CHF	5,973.68	5,900.94
21.06.2022	USD	CHF	30,519.26	29,283.90
21.06.2022	USD	CHF	3,971.64	3,796.54
21.06.2022	USD	CHF	3,262.81	3,263.50
21.06.2022	USD	DKK	6,413,110.44	45,200,000.00
21.06.2022	USD	EUR	4,070,519.06	3,839,837.01
21.06.2022	USD	EUR	18,775.13	17,489.30
21.06.2022	USD	EUR	1,306,878.91	1,255,387.92
21.06.2022	USD	EUR	72,420,059.60	68,600,000.00
21.06.2022	USD	EUR	1,275.85	1,193.27
21.06.2022	USD	EUR	41,916.82	39,354.60
21.06.2022	USD	EUR	7,437.62	6,968.60
21.06.2022	USD	EUR	87,145.66	81,252.80
21.06.2022	USD	EUR	39,509.79	37,094.70
21.06.2022	USD	EUR	22,219,549.78	21,323,944.13
21.06.2022	USD	EUR	3,952,466.54	3,700,000.00
21.06.2022	USD	EUR	17,221,038.91	16,526,908.74
21.06.2022	USD	EUR	94,555.67	89,197.07
21.06.2022	USD	EUR	370,712.65	350,981.85
21.06.2022	USD	EUR	627,099.80	591,561.17
21.06.2022	USD	EUR	72,555.21	67,941.00
21.06.2022	USD	EUR	442,559.93	417,479.44
21.06.2022	USD	EUR	28,459.82	27,311.48
21.06.2022	USD	EUR	3,029,689.05	2,876,634.82
21.06.2022	USD	EUR	146,738,023.29	140,823,438.86
21.06.2022	USD	EUR	1,361,954.54	1,284,770.66
21.06.2022	USD	EUR	558,911.28	520,578.48
21.06.2022	USD	EUR	49,960,014.34	47,946,270.96
21.06.2022	USD	EUR	1,020,221.91	968,682.20
21.06.2022	USD	EUR	37,013.85	35,555.51
21.06.2022	USD	EUR	114,045.68	106,342.74
21.06.2022	USD	EUR	90,216.37	84,377.06
21.06.2022	USD	EUR	228,897.49	214,081.95

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.06.2022	USD	GBP	38,305,034.70	30,700,000.00
21.06.2022	USD	GBP	2,629,983.30	2,100,000.00
21.06.2022	USD	JPY	5,611,280.74	744,000,000.00
21.06.2022	USD	JPY	50,489,276.44	6,527,000,000.00
21.06.2022	USD	SEK	8,424,703.53	83,500,000.00
20.07.2022	AUD	USD	25,900,000.00	17,617,180.00
20.07.2022	CAD	USD	37,400,000.00	28,731,658.60
20.07.2022	CHF	USD	981,464.73	1,029,211.93
20.07.2022	CHF	USD	223,566.19	227,896.92
20.07.2022	CHF	USD	27,451.05	27,496.50
20.07.2022	CHF	USD	2,221,796.34	2,326,444.46
20.07.2022	CHF	USD	9,071.00	9,082.11
20.07.2022	CHF	USD	822,156.15	860,880.27
20.07.2022	CHF	USD	77,130,770.90	77,496,788.23
20.07.2022	CHF	USD	21,300,000.00	21,759,117.38
20.07.2022	CHF	USD	2,149,467.14	2,203,343.29
20.07.2022	CHF	USD	27,669.60	28,506.02
20.07.2022	CHF	USD	9,614.30	9,816.25
20.07.2022	CHF	USD	58,242.00	58,313.32
20.07.2022	CHF	USD	1,718,584.78	1,802,192.07
20.07.2022	CHF	USD	138,119.52	138,348.21
20.07.2022	CHF	USD	156,451.85	163,321.48
20.07.2022	CHF	USD	16,415.60	16,881.22
20.07.2022	CHF	USD	2,498.75	2,577.64
20.07.2022	CHF	USD	318,352.26	326,331.72
20.07.2022	CHF	USD	4,797.48	4,985.34
20.07.2022	CHF	USD	395.15	410.62
20.07.2022	CHF	USD	70,356.24	71,719.12
20.07.2022	CHF	USD	311,289.60	325,951.55
20.07.2022	CHF	USD	29,370.00	30,798.82
20.07.2022	CHF	USD	9,565.25	9,836.56
20.07.2022	CHF	USD	10,965,964.80	11,018,002.83
20.07.2022	CHF	USD	42,703.96	44,652.23
20.07.2022	CHF	USD	6,328.44	6,519.74
20.07.2022	CHF	USD	329,232.20	344,739.26
20.07.2022	CHF	USD	11,549,609.79	11,604,417.45
20.07.2022	CHF	USD	28,663,467.89	28,799,487.87
20.07.2022	CHF	USD	303,254.40	310,855.44
20.07.2022	CHF	USD	24,114.15	25,287.28
20.07.2022	CHF	USD	801,756.66	821,852.60
20.07.2022	CHF	USD	258,610.71	271,191.84
20.07.2022	CHF	USD	650,137.46	681,765.95
20.07.2022	CHF	USD	246,412.80	258,400.52
20.07.2022	DKK	USD	45,600,000.00	6,178,610.63
20.07.2022	EUR	USD	1,886.30	1,923.78
20.07.2022	EUR	USD	44,996.40	47,071.81
20.07.2022	EUR	USD	4,121,345.63	4,374,371.52
20.07.2022	EUR	USD	9,891.66	10,446.82
20.07.2022	EUR	USD	9,333.60	9,570.19
20.07.2022	EUR	USD	240,781.80	251,088.22
20.07.2022	EUR	USD	3,228,729.67	3,409,938.89

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	EUR	USD	53,136.12	56,402.08
20.07.2022	EUR	USD	8,110.10	8,495.28
20.07.2022	EUR	USD	9,333.60	9,570.19
20.07.2022	EUR	USD	1,854.75	1,928.63
20.07.2022	EUR	USD	47,946,270.96	50,054,180.82
20.07.2022	EUR	USD	27,987.75	29,558.53
20.07.2022	EUR	USD	17,412.21	17,564.57
20.07.2022	EUR	USD	140,823,438.86	147,014,600.53
20.07.2022	EUR	USD	46,106.52	48,094.36
20.07.2022	EUR	USD	9,108.00	9,500.68
20.07.2022	EUR	USD	588,272.75	598,892.84
20.07.2022	EUR	USD	23,454.99	24,818.99
20.07.2022	EUR	USD	478,021.16	507,368.79
20.07.2022	EUR	USD	8,362.05	8,405.60
20.07.2022	EUR	USD	1,088,517.50	1,149,609.46
20.07.2022	EUR	USD	599,035.09	631,625.00
20.07.2022	EUR	USD	28,664.50	29,891.46
20.07.2022	EUR	USD	32,163.83	32,331.34
20.07.2022	EUR	USD	750,822.59	791,670.34
20.07.2022	EUR	USD	4,862.04	5,126.55
20.07.2022	EUR	USD	607,802.09	645,117.49
20.07.2022	EUR	USD	1,365,271.96	1,449,091.47
20.07.2022	EUR	USD	18,131.40	18,450.20
20.07.2022	EUR	USD	458,083.52	466,353.30
20.07.2022	EUR	USD	1,317,521.19	1,341,306.40
20.07.2022	EUR	USD	34,307.46	36,132.07
20.07.2022	EUR	USD	21,323,944.13	22,261,430.01
20.07.2022	EUR	USD	3,200,000.00	3,298,686.72
20.07.2022	EUR	USD	54,439.11	55,819.03
20.07.2022	EUR	USD	9,356.85	9,814.53
20.07.2022	EUR	USD	484,334.31	511,517.09
20.07.2022	EUR	USD	3,960,724.84	4,032,227.81
20.07.2022	EUR	USD	380,315.49	401,660.32
20.07.2022	EUR	USD	16,526,908.74	17,253,497.76
20.07.2022	EUR	USD	188.04	196.31
20.07.2022	EUR	USD	67,700,000.00	68,309,300.00
20.07.2022	EUR	USD	10,306.74	10,867.47
20.07.2022	EUR	USD	298,906.02	304,161.68
20.07.2022	EUR	USD	500,548.39	527,780.22
20.07.2022	GBP	USD	30,000,000.00	35,544,000.00
20.07.2022	SEK	USD	84,800,000.00	8,083,889.42
20.07.2022	USD	AUD	17,973,408.60	25,900,000.00
20.07.2022	USD	CAD	28,908,659.46	37,400,000.00
20.07.2022	USD	CHF	3,320.56	3,219.08
20.07.2022	USD	CHF	488,862.41	486,576.00
20.07.2022	USD	CHF	78,449,090.54	76,652,606.37
20.07.2022	USD	CHF	29,294,368.35	28,623,527.31
20.07.2022	USD	CHF	78,526.31	76,914.40
20.07.2022	USD	CHF	767,383.11	730,527.23
20.07.2022	USD	CHF	864,877.40	863,487.54
20.07.2022	USD	CHF	10,986,519.29	10,734,928.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	USD	CHF	9,970.22	9,594.96
20.07.2022	USD	CHF	308,290.42	293,483.85
20.07.2022	USD	CHF	1,131,818.94	1,126,525.42
20.07.2022	USD	CHF	290,210.22	276,272.00
20.07.2022	USD	CHF	329,675.39	329,145.60
20.07.2022	USD	CHF	21,397,938.36	21,300,000.00
20.07.2022	USD	CHF	520,295.75	517,862.33
20.07.2022	USD	CHF	347,995.08	347,435.85
20.07.2022	USD	CHF	41,233.05	40,025.00
20.07.2022	USD	CHF	2,325,114.73	2,321,378.27
20.07.2022	USD	CHF	20,228.89	19,291.32
20.07.2022	USD	CHF	3,413,612.84	3,397,647.37
20.07.2022	USD	CHF	16,298.62	15,821.10
20.07.2022	USD	CHF	48,143.75	46,065.00
20.07.2022	USD	CHF	11,621,394.87	11,355,264.93
20.07.2022	USD	CHF	1,572.07	1,569.54
20.07.2022	USD	CHF	2,111,291.79	2,009,890.67
20.07.2022	USD	DKK	6,432,262.42	45,600,000.00
20.07.2022	USD	EUR	109,623.29	104,657.70
20.07.2022	USD	EUR	518,143.42	496,750.37
20.07.2022	USD	EUR	2,242,889.58	2,148,534.54
20.07.2022	USD	EUR	8,723.32	8,316.91
20.07.2022	USD	EUR	3,906,933.55	3,724,912.00
20.07.2022	USD	EUR	1,285,143.74	1,225,269.71
20.07.2022	USD	EUR	391,793.86	384,863.62
20.07.2022	USD	EUR	548,020.01	545,205.66
20.07.2022	USD	EUR	65,710,969.60	62,600,000.00
20.07.2022	USD	EUR	3,852,259.09	3,690,200.26
20.07.2022	USD	EUR	667,405.18	639,849.42
20.07.2022	USD	EUR	572,349.14	545,683.76
20.07.2022	USD	EUR	23,084.31	22,635.60
20.07.2022	USD	EUR	4,470,617.31	4,286,034.93
20.07.2022	USD	EUR	2,541,413.04	2,400,000.00
20.07.2022	USD	EUR	10,036.23	9,529.85
20.07.2022	USD	EUR	2,911,858.39	2,900,000.00
20.07.2022	USD	EUR	143,394,376.44	141,890,338.85
20.07.2022	USD	EUR	452,017.81	430,958.59
20.07.2022	USD	EUR	67,516.05	63,808.40
20.07.2022	USD	EUR	12,124.62	11,910.15
20.07.2022	USD	EUR	252,860.42	242,420.35
20.07.2022	USD	EUR	3,161,690.10	3,000,000.00
20.07.2022	USD	EUR	157,771.60	150,822.31
20.07.2022	USD	EUR	20,611,176.69	20,394,989.80
20.07.2022	USD	EUR	40,613.89	38,520.09
20.07.2022	USD	EUR	1,500,213.80	1,438,273.13
20.07.2022	USD	EUR	16,618,330.55	16,444,023.90
20.07.2022	USD	EUR	47,402,702.57	46,905,504.23
20.07.2022	USD	EUR	783,831.47	750,856.84
20.07.2022	USD	EUR	5,790.25	5,740.29
20.07.2022	USD	EUR	994,204.15	952,379.45
20.07.2022	USD	GBP	33,868,296.00	28,000,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	USD	GBP	2,453,546.60	2,000,000.00
20.07.2022	USD	JPY	4,263,342.49	580,000,000.00
20.07.2022	USD	JPY	47,969,732.33	6,435,000,000.00
20.07.2022	USD	SEK	8,367,492.37	84,800,000.00
22.08.2022	AUD	USD	25,900,000.00	18,041,940.00
22.08.2022	CAD	USD	36,800,000.00	28,569,210.47
22.08.2022	CHF	USD	401.23	421.38
22.08.2022	CHF	USD	28,623,527.31	29,369,271.86
22.08.2022	CHF	USD	703,765.03	737,144.40
22.08.2022	CHF	USD	274,784.00	283,774.55
22.08.2022	CHF	USD	1,862,717.12	1,951,065.26
22.08.2022	CHF	USD	2,503.76	2,602.59
22.08.2022	CHF	USD	20,114.64	20,790.15
22.08.2022	CHF	USD	88,865.63	92,539.64
22.08.2022	CHF	USD	16,107.60	16,498.16
22.08.2022	CHF	USD	65,688.00	67,280.74
22.08.2022	CHF	USD	1,949,297.95	2,013,076.23
22.08.2022	CHF	USD	11,355,264.93	11,651,109.91
22.08.2022	CHF	USD	33,386.13	34,681.56
22.08.2022	CHF	USD	290,726.94	300,239.12
22.08.2022	CHF	USD	262,979.20	275,452.23
22.08.2022	CHF	USD	277,497.60	290,659.23
22.08.2022	CHF	USD	119,195.84	125,236.23
22.08.2022	CHF	USD	5,077.08	5,223.72
22.08.2022	CHF	USD	42,893.84	44,334.35
22.08.2022	CHF	USD	2,028,546.30	2,139,821.29
22.08.2022	CHF	USD	76,652,606.37	78,649,679.02
22.08.2022	CHF	USD	24,400,000.00	25,659,901.15
22.08.2022	CHF	USD	10,360.56	10,759.21
22.08.2022	CHF	USD	284,604.80	300,216.67
22.08.2022	CHF	USD	1,975.17	2,060.56
22.08.2022	CHF	USD	19,457.76	19,964.70
22.08.2022	CHF	USD	49,377.60	52,594.38
22.08.2022	CHF	USD	50,889.55	53,540.44
22.08.2022	CHF	USD	61,036.92	63,675.77
22.08.2022	CHF	USD	507.24	533.66
22.08.2022	CHF	USD	34,971.60	36,727.62
22.08.2022	CHF	USD	302,055.72	318,624.85
22.08.2022	CHF	USD	71,631.90	72,913.20
22.08.2022	CHF	USD	763,835.40	805,735.24
22.08.2022	CHF	USD	10,734,928.00	11,014,611.00
22.08.2022	CHF	USD	733,257.60	757,248.76
22.08.2022	CHF	USD	66,276.65	67,883.66
22.08.2022	DKK	USD	45,600,000.00	6,238,883.57
22.08.2022	EUR	USD	65,573.42	67,109.35
22.08.2022	EUR	USD	62,246.66	63,139.46
22.08.2022	EUR	USD	141,890,338.85	143,763,716.99
22.08.2022	EUR	USD	3,559,632.15	3,643,009.41
22.08.2022	EUR	USD	544,815.43	560,502.85
22.08.2022	EUR	USD	19,751.60	20,092.18
22.08.2022	EUR	USD	496,607.29	505,170.29

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.08.2022	EUR	USD	38,586.53	39,474.95
22.08.2022	EUR	USD	400,288.54	409,504.78
22.08.2022	EUR	USD	10,128.69	10,380.93
22.08.2022	EUR	USD	3,843.62	3,896.17
22.08.2022	EUR	USD	184.23	190.69
22.08.2022	EUR	USD	16,444,023.90	16,661,134.35
22.08.2022	EUR	USD	28,229.40	28,987.42
22.08.2022	EUR	USD	20,008.70	20,295.68
22.08.2022	EUR	USD	3,607,888.93	3,711,774.48
22.08.2022	EUR	USD	31,825.56	32,973.32
22.08.2022	EUR	USD	20,308.70	20,776.29
22.08.2022	EUR	USD	3,303,245.30	3,360,203.16
22.08.2022	EUR	USD	31,310.22	32,056.47
22.08.2022	EUR	USD	9,409.80	9,662.47
22.08.2022	EUR	USD	249,438.86	254,712.75
22.08.2022	EUR	USD	9,893.60	10,118.22
22.08.2022	EUR	USD	20,394,989.80	20,664,264.85
22.08.2022	EUR	USD	164,065.61	164,463.14
22.08.2022	EUR	USD	50,389.95	51,458.37
22.08.2022	EUR	USD	402,143.45	409,077.61
22.08.2022	EUR	USD	520,589.66	532,783.43
22.08.2022	EUR	USD	39,183.68	40,101.48
22.08.2022	EUR	USD	249,438.86	254,712.75
22.08.2022	EUR	USD	24,273.08	24,520.01
22.08.2022	EUR	USD	69,300,000.00	70,478,100.00
22.08.2022	EUR	USD	181,970.64	185,969.08
22.08.2022	EUR	USD	99,629.40	100,944.81
22.08.2022	EUR	USD	420,140.17	429,981.11
22.08.2022	EUR	USD	1,253,270.16	1,289,356.82
22.08.2022	EUR	USD	10,192.40	10,369.27
22.08.2022	EUR	USD	7,320.90	7,421.00
22.08.2022	EUR	USD	46,905,504.23	47,524,797.60
22.08.2022	EUR	USD	1,197,769.26	1,225,824.61
22.08.2022	EUR	USD	1,143,268.38	1,162,981.76
22.08.2022	EUR	USD	32,233.19	32,941.45
22.08.2022	EUR	USD	506,920.40	517,668.63
22.08.2022	EUR	USD	437,588.85	450,188.78
22.08.2022	GBP	USD	31,000,000.00	37,522,400.00
22.08.2022	JPY	USD	7,050,000,000.00	52,233,829.74
22.08.2022	SEK	USD	76,000,000.00	7,321,772.64
22.08.2022	USD	AUD	17,621,427.60	25,900,000.00
22.08.2022	USD	CAD	28,265,511.47	36,800,000.00
22.08.2022	USD	CHF	21,260.41	20,208.70
22.08.2022	USD	CHF	1,829,158.17	1,782,792.67
22.08.2022	USD	CHF	254,958.69	248,496.00
22.08.2022	USD	CHF	2,271,854.44	2,200,000.00
22.08.2022	USD	CHF	18,286.88	17,593.30
22.08.2022	USD	CHF	64,461.27	60,554.40
22.08.2022	USD	CHF	11,977,123.49	11,308,800.00
22.08.2022	USD	CHF	47,164.14	45,211.64
22.08.2022	USD	CHF	164,349.73	154,305.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.08.2022	USD	CHF	22,728,366.33	22,200,000.00
22.08.2022	USD	CHF	3,359.94	3,247.18
22.08.2022	USD	CHF	14,618.49	14,077.49
22.08.2022	USD	CHF	488,539.14	465,500.61
22.08.2022	USD	CHF	32,276,533.92	30,475,503.33
22.08.2022	USD	CHF	12,245,580.59	11,562,277.19
22.08.2022	USD	CHF	270,911.09	264,044.04
22.08.2022	USD	CHF	4,949.22	4,832.28
22.08.2022	USD	CHF	32,276.16	31,081.68
22.08.2022	USD	CHF	3,650.55	3,469.96
22.08.2022	USD	CHF	109,372.13	104,101.71
22.08.2022	USD	CHF	85,255,116.69	80,497,881.18
22.08.2022	USD	CHF	675,900.90	658,768.16
22.08.2022	USD	CHF	143,171.28	138,366.45
22.08.2022	USD	DKK	6,193,237.15	45,600,000.00
22.08.2022	USD	EUR	65,731,705.00	65,000,000.00
22.08.2022	USD	EUR	12,302.16	12,038.20
22.08.2022	USD	EUR	2,118.63	2,046.97
22.08.2022	USD	EUR	4,409,068.64	4,300,000.00
22.08.2022	USD	EUR	17,617,914.83	17,199,955.90
22.08.2022	USD	EUR	642,985.87	636,886.41
22.08.2022	USD	EUR	3,377,784.53	3,333,920.14
22.08.2022	USD	EUR	707,193.61	691,526.39
22.08.2022	USD	EUR	994,637.13	992,278.48
22.08.2022	USD	EUR	95,894.24	93,568.50
22.08.2022	USD	EUR	432,476.85	417,442.25
22.08.2022	USD	EUR	35,318.03	34,524.79
22.08.2022	USD	EUR	182,991.33	179,200.00
22.08.2022	USD	EUR	1,110,691.22	1,096,267.63
22.08.2022	USD	EUR	5,826,160.12	5,690,798.78
22.08.2022	USD	EUR	492,576.23	486,179.57
22.08.2022	USD	EUR	391,495.71	386,411.69
22.08.2022	USD	EUR	78,948.62	77,145.20
22.08.2022	USD	EUR	162,504.47	159,757.13
22.08.2022	USD	EUR	21,391,797.76	20,884,309.05
22.08.2022	USD	EUR	41,386.68	40,529.20
22.08.2022	USD	EUR	146,321,400.87	142,850,142.41
22.08.2022	USD	EUR	2,080.59	2,008.26
22.08.2022	USD	EUR	131,915.97	130,056.55
22.08.2022	USD	EUR	90,015.51	87,924.15
22.08.2022	USD	EUR	50,604,050.53	49,403,544.40
22.08.2022	USD	GBP	36,750,531.00	31,000,000.00
22.08.2022	USD	JPY	50,939,604.49	7,050,000,000.00
22.08.2022	USD	SEK	7,254,863.65	76,000,000.00
20.09.2022	AUD	USD	26,600,000.00	17,901,800.00
20.09.2022	CAD	USD	38,000,000.00	28,842,504.74
20.09.2022	CHF	USD	2,481.31	2,536.05
20.09.2022	CHF	USD	80,497,881.18	85,457,129.31
20.09.2022	CHF	USD	37,408.68	39,091.65
20.09.2022	CHF	USD	439,849.66	462,654.84
20.09.2022	CHF	USD	248,099.20	261,005.12

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2022	CHF	USD	32,784.69	34,123.78
20.09.2022	CHF	USD	21,367.32	22,538.23
20.09.2022	CHF	USD	396.32	405.06
20.09.2022	CHF	USD	3,329.14	3,414.19
20.09.2022	CHF	USD	1,730,974.09	1,821,017.97
20.09.2022	CHF	USD	667,979.06	702,726.79
20.09.2022	CHF	USD	160,060.00	168,116.48
20.09.2022	CHF	USD	25,000,000.00	26,158,836.45
20.09.2022	CHF	USD	48,647.25	49,911.10
20.09.2022	CHF	USD	11,308,800.00	12,005,503.37
20.09.2022	CHF	USD	144,464.32	146,952.67
20.09.2022	CHF	USD	28,931.25	29,402.96
20.09.2022	CHF	USD	5,816.01	6,053.00
20.09.2022	CHF	USD	1,743.44	1,813.14
20.09.2022	CHF	USD	46,370.93	48,263.44
20.09.2022	CHF	USD	103,665.50	109,346.26
20.09.2022	CHF	USD	30,475,503.33	32,353,013.40
20.09.2022	CHF	USD	2,648,856.05	2,786,193.08
20.09.2022	CHF	USD	7,877.87	8,274.40
20.09.2022	CHF	USD	375,472.00	394,939.35
20.09.2022	CHF	USD	24,999.76	26,369.72
20.09.2022	CHF	USD	1,012,806.11	1,065,317.75
20.09.2022	CHF	USD	11,562,277.19	12,274,596.58
20.09.2022	DKK	USD	38,200,000.00	5,127,379.13
20.09.2022	EUR	USD	11,900.40	11,901.63
20.09.2022	EUR	USD	177.60	180.02
20.09.2022	EUR	USD	1,087,267.48	1,107,564.59
20.09.2022	EUR	USD	1,659,276.68	1,681,930.78
20.09.2022	EUR	USD	142,850,142.41	146,630,528.58
20.09.2022	EUR	USD	20,884,309.05	21,436,991.40
20.09.2022	EUR	USD	2,800,000.00	2,785,963.88
20.09.2022	EUR	USD	698,123.26	707,654.74
20.09.2022	EUR	USD	102,088.00	104,789.66
20.09.2022	EUR	USD	10,333.20	10,488.95
20.09.2022	EUR	USD	655,722.49	664,675.07
20.09.2022	EUR	USD	34,790.70	34,475.95
20.09.2022	EUR	USD	142,931.74	142,946.46
20.09.2022	EUR	USD	454,220.21	462,699.59
20.09.2022	EUR	USD	11,519.46	11,458.10
20.09.2022	EUR	USD	65,000,000.00	64,909,000.00
20.09.2022	EUR	USD	49,683.84	50,611.34
20.09.2022	EUR	USD	3,084,021.73	3,141,594.25
20.09.2022	EUR	USD	25,976.86	25,980.83
20.09.2022	EUR	USD	17,199,955.90	17,655,135.53
20.09.2022	EUR	USD	66,018.56	67,339.13
20.09.2022	EUR	USD	24,342.80	24,327.54
20.09.2022	EUR	USD	4,726,434.42	4,790,964.43
20.09.2022	EUR	USD	11,957.26	12,013.61
20.09.2022	EUR	USD	81,840.10	81,788.79
20.09.2022	EUR	USD	2,800,000.00	2,801,831.76
20.09.2022	EUR	USD	39,788.16	39,764.21

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2022	EUR	USD	37,335.00	38,323.03
20.09.2022	EUR	USD	17,662.70	17,651.63
20.09.2022	EUR	USD	24,279.57	24,164.27
20.09.2022	EUR	USD	49,403,544.40	50,710,959.80
20.09.2022	SEK	USD	71,000,000.00	6,640,354.65
20.09.2022	USD	AUD	18,534,507.60	26,600,000.00
20.09.2022	USD	CAD	29,489,482.73	38,000,000.00
20.09.2022	USD	CHF	413,401.30	397,196.80
20.09.2022	USD	CHF	270,797.19	260,981.33
20.09.2022	USD	CHF	283,366.87	277,264.00
20.09.2022	USD	CHF	74,678.64	73,484.01
20.09.2022	USD	CHF	5,009.52	4,924.92
20.09.2022	USD	CHF	81,312,897.47	78,141,694.47
20.09.2022	USD	CHF	7,461.34	7,140.44
20.09.2022	USD	CHF	1,870.87	1,762.38
20.09.2022	USD	CHF	281,581.00	274,463.20
20.09.2022	USD	CHF	240,660.57	236,146.50
20.09.2022	USD	CHF	1,115,413.04	1,071,691.08
20.09.2022	USD	CHF	11,462,193.55	11,015,168.00
20.09.2022	USD	CHF	1,878.10	1,780.61
20.09.2022	USD	CHF	26,345,074.10	25,000,000.00
20.09.2022	USD	CHF	1,681.29	1,645.08
20.09.2022	USD	CHF	762,663.29	746,237.81
20.09.2022	USD	CHF	131,327.13	126,401.31
20.09.2022	USD	CHF	2,023,240.02	1,979,665.50
20.09.2022	USD	CHF	2,957,112.07	2,841,199.19
20.09.2022	USD	CHF	674,529.09	653,329.99
20.09.2022	USD	CHF	1,785,309.53	1,729,200.82
20.09.2022	USD	CHF	30,922,005.43	29,716,047.22
20.09.2022	USD	CHF	97,080.08	93,352.40
20.09.2022	USD	CHF	63,457.02	61,020.40
20.09.2022	USD	CHF	58,701.96	57,437.70
20.09.2022	USD	CHF	250,618.85	242,742.40
20.09.2022	USD	CHF	11,852,857.25	11,390,595.82
20.09.2022	USD	CHF	16,163.15	15,529.59
20.09.2022	USD	CHF	31,369.52	30,383.64
20.09.2022	USD	CHF	34,989.18	33,172.96
20.09.2022	USD	CHF	115,842.33	111,643.28
20.09.2022	USD	CHF	32,574.88	31,173.90
20.09.2022	USD	CHF	15,249.18	14,364.91
20.09.2022	USD	DKK	5,236,163.30	38,200,000.00
20.09.2022	USD	EUR	14,923.95	14,651.12
20.09.2022	USD	EUR	64,881.91	63,212.10
20.09.2022	USD	EUR	341,928.70	343,576.15
20.09.2022	USD	EUR	138,098,676.67	137,946,935.04
20.09.2022	USD	EUR	9,422.98	9,509.45
20.09.2022	USD	EUR	9,768.32	9,774.65
20.09.2022	USD	EUR	15,510.53	15,438.48
20.09.2022	USD	EUR	16,856,243.25	16,837,721.76
20.09.2022	USD	EUR	155,181.14	154,257.60
20.09.2022	USD	EUR	16,673.48	16,347.24

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2022	USD	EUR	1,198,158.94	1,194,269.21
20.09.2022	USD	EUR	258,516.58	257,677.32
20.09.2022	USD	EUR	71,927,068.20	70,600,000.00
20.09.2022	USD	EUR	156,586.73	157,432.62
20.09.2022	USD	EUR	504,676.21	503,037.82
20.09.2022	USD	EUR	55,841.12	54,748.50
20.09.2022	USD	EUR	733,385.27	733,306.81
20.09.2022	USD	EUR	441,705.41	441,991.82
20.09.2022	USD	EUR	50,884.10	51,351.03
20.09.2022	USD	EUR	5,079,802.97	5,079,259.49
20.09.2022	USD	EUR	1,745,714.84	1,745,528.07
20.09.2022	USD	EUR	32,606.89	32,455.42
20.09.2022	USD	EUR	987,226.30	987,120.68
20.09.2022	USD	EUR	3,466,162.82	3,454,910.18
20.09.2022	USD	EUR	1,050,585.68	1,051,266.90
20.09.2022	USD	EUR	399,042.08	399,127.09
20.09.2022	USD	EUR	20,284,945.97	20,262,657.05
20.09.2022	USD	EUR	48,211,999.31	48,159,024.38
20.09.2022	USD	EUR	379,675.86	379,654.22
20.09.2022	USD	EUR	3,037,432.25	3,039,401.78
20.09.2022	USD	GBP	36,930,620.00	30,500,000.00
20.09.2022	USD	JPY	54,562,378.40	7,350,000,000.00
20.09.2022	USD	SEK	6,849,354.05	71,000,000.00
20.10.2022	AUD	USD	26,600,000.00	16,699,480.00
20.10.2022	CAD	USD	34,700,000.00	25,254,730.71
20.10.2022	CAD	USD	3,300,000.00	2,427,476.38
20.10.2022	CHF	USD	29,716,047.22	31,002,075.31
20.10.2022	CHF	USD	19,900.78	20,079.95
20.10.2022	CHF	USD	491.49	501.60
20.10.2022	CHF	USD	5,435.01	5,547.87
20.10.2022	CHF	USD	101,714.48	101,759.56
20.10.2022	CHF	USD	35,278.08	35,643.89
20.10.2022	CHF	USD	1,315,280.42	1,336,385.96
20.10.2022	CHF	USD	40,118.20	41,854.40
20.10.2022	CHF	USD	5,726.76	5,948.16
20.10.2022	CHF	USD	157,500.41	160,738.16
20.10.2022	CHF	USD	54,149.37	56,242.84
20.10.2022	CHF	USD	19,974.26	20,214.47
20.10.2022	CHF	USD	496,739.84	504,710.74
20.10.2022	CHF	USD	5,440.53	5,552.37
20.10.2022	CHF	USD	6,012.03	6,074.37
20.10.2022	CHF	USD	11,015,168.00	11,491,873.91
20.10.2022	CHF	USD	11,390,595.82	11,883,549.21
20.10.2022	CHF	USD	22,800,000.00	22,868,605.82
20.10.2022	CHF	USD	10,572.90	11,033.23
20.10.2022	CHF	USD	140,015.70	142,383.97
20.10.2022	CHF	USD	486,278.40	494,081.43
20.10.2022	CHF	USD	3,370,392.14	3,424,474.87
20.10.2022	CHF	USD	39,262.08	39,340.09
20.10.2022	CHF	USD	9,534.85	9,903.99
20.10.2022	CHF	USD	5,522.37	5,635.95

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	CHF	USD	78,141,694.47	81,523,450.23
20.10.2022	CHF	USD	26,593.77	27,611.88
20.10.2022	DKK	USD	37,800,000.00	4,973,684.21
20.10.2022	EUR	USD	3,611.96	3,599.76
20.10.2022	EUR	USD	180.90	175.57
20.10.2022	EUR	USD	16,497.90	16,219.13
20.10.2022	EUR	USD	737,220.21	727,373.16
20.10.2022	EUR	USD	63,200,000.00	61,872,800.00
20.10.2022	EUR	USD	1,867.27	1,842.33
20.10.2022	EUR	USD	23,106.59	22,415.06
20.10.2022	EUR	USD	845,274.90	833,984.56
20.10.2022	EUR	USD	16,837,721.76	16,896,367.54
20.10.2022	EUR	USD	30,308.80	29,704.23
20.10.2022	EUR	USD	6,004,083.60	5,923,887.06
20.10.2022	EUR	USD	2,123,534.14	2,095,170.09
20.10.2022	EUR	USD	48,159,024.38	48,326,762.26
20.10.2022	EUR	USD	137,946,935.04	138,427,404.21
20.10.2022	EUR	USD	29,682.99	28,608.53
20.10.2022	EUR	USD	20,262,657.05	20,333,231.88
20.10.2022	EUR	USD	39,807.68	38,354.78
20.10.2022	EUR	USD	14,938.16	14,738.63
20.10.2022	EUR	USD	22,553.76	22,318.82
20.10.2022	EUR	USD	3,995.10	4,009.01
20.10.2022	EUR	USD	8,902.35	8,743.83
20.10.2022	GBP	USD	26,200,000.00	29,710,800.00
20.10.2022	GBP	USD	3,600,000.00	4,078,226.52
20.10.2022	JPY	USD	6,605,000,000.00	44,412,318.45
20.10.2022	JPY	USD	450,000,000.00	3,134,124.44
20.10.2022	JPY	USD	250,000,000.00	1,731,384.60
20.10.2022	SEK	USD	71,000,000.00	6,344,383.88
20.10.2022	USD	AUD	17,910,179.00	26,600,000.00
20.10.2022	USD	CAD	28,838,236.47	38,000,000.00
20.10.2022	USD	CHF	336,834.49	336,700.77
20.10.2022	USD	CHF	790,675.28	782,596.95
20.10.2022	USD	CHF	25,838.74	25,319.20
20.10.2022	USD	CHF	187,252.19	183,474.00
20.10.2022	USD	CHF	706,256.08	692,055.39
20.10.2022	USD	CHF	90,173.27	89,192.46
20.10.2022	USD	CHF	191,012.98	187,157.00
20.10.2022	USD	CHF	1,843,946.46	1,806,870.23
20.10.2022	USD	CHF	851,278.60	819,927.71
20.10.2022	USD	CHF	5,019.29	4,974.73
20.10.2022	USD	CHF	23,913,734.35	22,800,000.00
20.10.2022	USD	CHF	229,890.07	220,124.80
20.10.2022	USD	CHF	10,063,380.02	10,102,627.20
20.10.2022	USD	CHF	16,233.54	15,556.96
20.10.2022	USD	CHF	33,682.46	32,442.00
20.10.2022	USD	CHF	1,619.02	1,604.65
20.10.2022	USD	CHF	47,429.67	46,882.00
20.10.2022	USD	CHF	91,996.95	90,471.00
20.10.2022	USD	CHF	10,358.21	9,943.80

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	USD	CHF	620,281.94	593,933.60
20.10.2022	USD	CHF	1,639,399.30	1,569,760.90
20.10.2022	USD	CHF	63,234.11	62,588.05
20.10.2022	USD	CHF	92,460.16	90,583.50
20.10.2022	USD	CHF	5,014.07	4,827.66
20.10.2022	USD	CHF	889,100.53	888,747.56
20.10.2022	USD	CHF	27,230,480.01	27,336,678.88
20.10.2022	USD	CHF	10,300,678.23	10,340,850.88
20.10.2022	USD	CHF	301,248.55	298,170.69
20.10.2022	USD	CHF	261,795.11	256,531.20
20.10.2022	USD	CHF	2,283,766.67	2,282,860.01
20.10.2022	USD	CHF	327,933.57	315,856.43
20.10.2022	USD	CHF	271,151.82	265,699.77
20.10.2022	USD	CHF	31,276.04	30,905.83
20.10.2022	USD	CHF	111,042.22	108,810.60
20.10.2022	USD	CHF	328,383.17	328,252.80
20.10.2022	USD	CHF	219,863.22	219,775.93
20.10.2022	USD	CHF	293,255.39	290,259.20
20.10.2022	USD	CHF	138,975.17	136,180.80
20.10.2022	USD	CHF	276,033.92	273,031.50
20.10.2022	USD	CHF	1,704.25	1,640.89
20.10.2022	USD	CHF	74,795.43	73,292.27
20.10.2022	USD	CHF	4,745.91	4,667.19
20.10.2022	USD	CHF	239,320.25	229,154.40
20.10.2022	USD	CHF	2,061,861.85	2,040,795.81
20.10.2022	USD	CHF	14,648.37	14,041.37
20.10.2022	USD	CHF	612,650.74	589,842.98
20.10.2022	USD	CHF	14,235.51	14,067.00
20.10.2022	USD	CHF	315,261.66	303,651.20
20.10.2022	USD	CHF	69,751,552.05	70,023,583.10
20.10.2022	USD	CHF	16,916.34	16,883.57
20.10.2022	USD	CHF	2,244,243.98	2,161,592.96
20.10.2022	USD	DKK	5,084,714.30	37,800,000.00
20.10.2022	USD	EUR	403,865.45	403,104.79
20.10.2022	USD	EUR	525,444.97	534,996.26
20.10.2022	USD	EUR	3,760,436.50	3,800,197.97
20.10.2022	USD	EUR	13,683,541.74	14,080,615.09
20.10.2022	USD	EUR	435,701.34	448,960.03
20.10.2022	USD	EUR	8,059.37	8,231.35
20.10.2022	USD	EUR	960,073.65	958,265.40
20.10.2022	USD	EUR	456,349.87	461,175.15
20.10.2022	USD	EUR	387,170.11	398,332.17
20.10.2022	USD	EUR	437,963.52	445,924.61
20.10.2022	USD	EUR	465,358.77	478,775.00
20.10.2022	USD	EUR	9,099.09	9,293.25
20.10.2022	USD	EUR	12,652.72	12,634.88
20.10.2022	USD	EUR	21,183.09	21,615.24
20.10.2022	USD	EUR	3,152,628.94	3,243,518.82
20.10.2022	USD	EUR	120,980,433.62	124,491,082.14
20.10.2022	USD	EUR	146,723.56	146,239.94
20.10.2022	USD	EUR	37,528.49	38,038.32

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	USD	EUR	42,932,627.80	44,178,460.38
20.10.2022	USD	EUR	14,929,449.95	15,362,677.45
20.10.2022	USD	EUR	71,476.10	74,187.04
20.10.2022	USD	EUR	1,306,457.23	1,320,271.23
20.10.2022	USD	EUR	53,993.94	54,179.40
20.10.2022	USD	EUR	89,072.55	91,640.50
20.10.2022	USD	EUR	182,385.10	187,935.20
20.10.2022	USD	EUR	19,804.97	19,771.62
20.10.2022	USD	EUR	307,727.36	313,031.04
20.10.2022	USD	EUR	3,561,643.35	3,626,385.21
20.10.2022	USD	EUR	50,344.68	50,517.60
20.10.2022	USD	EUR	549,832.88	555,646.61
20.10.2022	USD	EUR	3,898,102.86	4,016,724.78
20.10.2022	USD	EUR	102,251.53	104,337.55
20.10.2022	USD	EUR	1,246,364.58	1,269,020.40
20.10.2022	USD	EUR	89,271.12	90,215.04
20.10.2022	USD	EUR	1,435,761.72	1,480,124.00
20.10.2022	USD	EUR	34,483.14	35,548.60
20.10.2022	USD	EUR	1,563,300.40	1,588,176.00
20.10.2022	USD	EUR	6,941.79	7,145.52
20.10.2022	USD	EUR	432,927.10	438,808.45
20.10.2022	USD	EUR	1,377,601.47	1,419,522.82
20.10.2022	USD	EUR	1,482,461.70	1,487,553.60
20.10.2022	USD	EUR	1,105,156.76	1,137,018.29
20.10.2022	USD	EUR	2,762,437.42	2,757,234.52
20.10.2022	USD	EUR	480,254.86	494,869.34
20.10.2022	USD	EUR	337,945.19	337,308.69
20.10.2022	USD	EUR	63,245,314.40	63,200,000.00
20.10.2022	USD	EUR	476,244.72	484,452.80
20.10.2022	USD	EUR	145,495.70	148,140.45
20.10.2022	USD	GBP	34,318,991.20	29,800,000.00
20.10.2022	USD	JPY	51,120,094.81	7,305,000,000.00
20.10.2022	USD	SEK	6,650,483.20	71,000,000.00
21.11.2022	AUD	USD	26,000,000.00	17,612,400.00
21.11.2022	CAD	USD	35,500,000.00	26,786,387.99
21.11.2022	CHF	USD	246,199.74	248,347.45
21.11.2022	CHF	USD	241,254.40	243,358.97
21.11.2022	CHF	USD	1,668,651.54	1,683,207.92
21.11.2022	CHF	USD	3,151.44	3,159.32
21.11.2022	CHF	USD	10,340,850.88	10,335,197.53
21.11.2022	CHF	USD	70,023,583.10	69,985,301.14
21.11.2022	CHF	USD	50,884.96	51,179.91
21.11.2022	CHF	USD	124,481.88	124,792.99
21.11.2022	CHF	USD	17,735.10	17,850.29
21.11.2022	CHF	USD	212,492.73	216,062.73
21.11.2022	CHF	USD	10,102,627.20	10,097,104.08
21.11.2022	CHF	USD	21,300,000.00	22,666,808.56
21.11.2022	CHF	USD	1,415,648.10	1,439,431.83
21.11.2022	CHF	USD	247,087.05	250,798.36
21.11.2022	CHF	USD	8,987.70	9,092.84
21.11.2022	CHF	USD	6,181.72	6,183.22

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.11.2022	CHF	USD	72,262.40	72,396.55
21.11.2022	CHF	USD	98,697.85	99,558.83
21.11.2022	CHF	USD	16,421.49	16,700.78
21.11.2022	CHF	USD	571,888.15	581,496.21
21.11.2022	CHF	USD	652,854.41	658,549.55
21.11.2022	CHF	USD	5,493.78	5,507.51
21.11.2022	CHF	USD	18,283.80	18,264.86
21.11.2022	CHF	USD	17,968.40	17,972.77
21.11.2022	CHF	USD	5,255.76	5,273.18
21.11.2022	CHF	USD	27,336,678.88	27,321,733.89
21.11.2022	CHF	USD	40,630.72	40,985.16
21.11.2022	CHF	USD	2,470.46	2,501.79
21.11.2022	CHF	USD	21,735.48	22,100.65
21.11.2022	CHF	USD	399.21	400.21
21.11.2022	CHF	USD	209,014.40	212,525.97
21.11.2022	DKK	USD	43,000,000.00	6,027,558.56
21.11.2022	EUR	USD	923,264.85	930,192.11
21.11.2022	EUR	USD	124,491,082.14	121,276,971.38
21.11.2022	EUR	USD	170,896.80	170,487.16
21.11.2022	EUR	USD	11,708.95	11,517.66
21.11.2022	EUR	USD	474,196.80	463,058.87
21.11.2022	EUR	USD	1,057,517.01	1,044,258.92
21.11.2022	EUR	USD	72,856.40	71,467.98
21.11.2022	EUR	USD	477,364.65	469,565.94
21.11.2022	EUR	USD	332,935.17	335,433.18
21.11.2022	EUR	USD	2,573,101.29	2,592,407.27
21.11.2022	EUR	USD	348,087.43	343,723.46
21.11.2022	EUR	USD	201,471.74	202,131.16
21.11.2022	EUR	USD	30,767.62	30,381.89
21.11.2022	EUR	USD	38,407.38	38,031.49
21.11.2022	EUR	USD	14,080,615.09	13,717,081.77
21.11.2022	EUR	USD	7,194.44	7,096.83
21.11.2022	EUR	USD	33,741.62	33,098.61
21.11.2022	EUR	USD	15,362,677.45	14,966,043.84
21.11.2022	EUR	USD	62,640.90	61,232.23
21.11.2022	EUR	USD	2,962,808.47	2,925,663.74
21.11.2022	EUR	USD	44,178,460.38	43,037,860.89
21.11.2022	EUR	USD	109,945.44	107,850.21
21.11.2022	EUR	USD	310,865.60	310,120.46
21.11.2022	EUR	USD	100,450.20	98,570.07
21.11.2022	EUR	USD	107,475.00	107,540.88
21.11.2022	EUR	USD	309,558.61	311,881.23
21.11.2022	EUR	USD	1,824.60	1,803.10
21.11.2022	EUR	USD	17,508.70	17,837.04
21.11.2022	EUR	USD	61,000,000.00	63,555,900.00
21.11.2022	EUR	USD	145,307.70	141,894.71
21.11.2022	EUR	USD	4,450.04	4,397.61
21.11.2022	EUR	USD	366,451.23	361,857.03
21.11.2022	EUR	USD	6,447.48	6,468.58
21.11.2022	GBP	USD	27,000,000.00	32,148,900.00
21.11.2022	JPY	USD	330,000,000.00	2,249,024.38

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.11.2022	JPY	USD	6,370,000,000.00	45,679,455.00
21.11.2022	SEK	USD	77,000,000.00	7,393,466.86
21.11.2022	USD	AUD	16,333,330.00	26,000,000.00
21.11.2022	USD	CAD	25,837,028.76	35,500,000.00
21.11.2022	USD	CHF	4,694.62	4,640.55
21.11.2022	USD	CHF	240,666.62	243,521.65
21.11.2022	USD	CHF	1,237,790.34	1,235,207.07
21.11.2022	USD	CHF	72,504,532.22	68,560,285.67
21.11.2022	USD	CHF	10,905,481.18	10,312,223.00
21.11.2022	USD	CHF	640,489.94	648,088.07
21.11.2022	USD	CHF	29,191,224.27	27,603,221.67
21.11.2022	USD	CHF	245,370.79	243,798.70
21.11.2022	USD	CHF	1,661,001.34	1,650,359.30
21.11.2022	USD	CHF	10,820.14	10,818.01
21.11.2022	USD	CHF	3,159.17	3,151.44
21.11.2022	USD	CHF	1,615,482.27	1,634,646.74
21.11.2022	USD	CHF	56,992.93	57,149.83
21.11.2022	USD	CHF	98,428.10	98,107.52
21.11.2022	USD	CHF	14,153.13	14,072.22
21.11.2022	USD	CHF	231,367.29	234,112.00
21.11.2022	USD	CHF	644,382.23	640,253.67
21.11.2022	USD	CHF	197,054.90	193,808.03
21.11.2022	USD	CHF	237,917.94	236,393.60
21.11.2022	USD	CHF	21,429,110.39	21,300,000.00
21.11.2022	USD	CHF	74,571.75	72,064.80
21.11.2022	USD	CHF	10,662,426.40	10,082,390.40
21.11.2022	USD	CHF	1,584.90	1,558.79
21.11.2022	USD	DKK	5,670,795.80	43,000,000.00
21.11.2022	USD	EUR	346,767.27	352,542.98
21.11.2022	USD	EUR	2,829,361.18	2,897,546.24
21.11.2022	USD	EUR	353,323.65	359,208.56
21.11.2022	USD	EUR	19,420.29	19,614.93
21.11.2022	USD	EUR	54,808.74	54,403.06
21.11.2022	USD	EUR	59,850,211.00	61,000,000.00
21.11.2022	USD	EUR	16,366.96	16,245.81
21.11.2022	USD	EUR	25,091.72	25,077.50
21.11.2022	USD	EUR	271,088.43	275,603.64
21.11.2022	USD	EUR	135,423.72	136,781.00
21.11.2022	USD	EUR	25,019.21	25,338.04
21.11.2022	USD	EUR	209,157.30	213,230.65
21.11.2022	USD	EUR	174,921.81	176,674.96
21.11.2022	USD	EUR	113,127.10	116,130.47
21.11.2022	USD	EUR	355,265.63	363,827.21
21.11.2022	USD	EUR	45,679.93	45,615.75
21.11.2022	USD	EUR	45,772,075.67	44,318,431.13
21.11.2022	USD	EUR	344,578.14	352,882.16
21.11.2022	USD	EUR	27,493.85	27,598.25
21.11.2022	USD	EUR	992,595.69	1,016,516.35
21.11.2022	USD	EUR	15,252,933.98	14,768,526.32
21.11.2022	USD	EUR	1,008,961.37	1,025,766.50
21.11.2022	USD	EUR	127,763,944.65	123,706,375.53

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.11.2022	USD	EUR	2,864,245.36	2,911,951.87
21.11.2022	USD	EUR	13,820.15	14,187.06
21.11.2022	USD	EUR	16,519,320.12	15,994,694.15
21.11.2022	USD	EUR	153,609.22	157,311.06
21.11.2022	USD	GBP	30,636,225.00	27,000,000.00
21.11.2022	USD	JPY	45,198,130.08	6,700,000,000.00
21.11.2022	USD	SEK	6,892,710.57	77,000,000.00
20.12.2022	AUD	USD	26,000,000.00	17,586,400.00
20.12.2022	CAD	USD	36,000,000.00	26,478,375.99
20.12.2022	CHF	USD	10,082,390.40	10,697,405.65
20.12.2022	CHF	USD	416.37	443.40
20.12.2022	CHF	USD	31,285.97	33,225.40
20.12.2022	CHF	USD	3,400,437.47	3,607,860.59
20.12.2022	CHF	USD	500,960.00	531,518.03
20.12.2022	CHF	USD	265,955.20	282,552.92
20.12.2022	CHF	USD	66,364.40	69,909.66
20.12.2022	CHF	USD	5,947.66	6,219.79
20.12.2022	CHF	USD	511,607.86	542,815.40
20.12.2022	CHF	USD	493.29	519.64
20.12.2022	CHF	USD	11,528.22	12,112.04
20.12.2022	CHF	USD	268,455.61	285,209.38
20.12.2022	CHF	USD	68,560,285.67	72,742,391.23
20.12.2022	CHF	USD	727,592.10	772,999.65
20.12.2022	CHF	USD	10,312,223.00	10,941,257.79
20.12.2022	CHF	USD	27,603,221.67	29,286,989.26
20.12.2022	CHF	USD	1,371,492.96	1,455,152.59
20.12.2022	CHF	USD	1,945.36	2,086.58
20.12.2022	CHF	USD	9,565.30	10,158.26
20.12.2022	CHF	USD	302,452.80	321,806.91
20.12.2022	CHF	USD	3,307.72	3,475.23
20.12.2022	CHF	USD	2,034,038.69	2,166,064.66
20.12.2022	CHF	USD	68,700.00	73,198.95
20.12.2022	CHF	USD	29,886.51	31,442.01
20.12.2022	CHF	USD	299,683.20	319,135.12
20.12.2022	CHF	USD	21,300,000.00	23,024,537.89
20.12.2022	CHF	USD	1,677.88	1,779.76
20.12.2022	CHF	USD	158,285.11	167,940.34
20.12.2022	CHF	USD	4,908.72	5,208.15
20.12.2022	CHF	USD	35,298.27	37,647.15
20.12.2022	CHF	USD	821,406.34	874,722.42
20.12.2022	CHF	USD	304,286.63	324,037.35
20.12.2022	CHF	USD	1,789,839.28	1,901,539.51
20.12.2022	DKK	USD	43,000,000.00	6,189,722.18
20.12.2022	EUR	USD	64,650,000.00	69,233,685.00
20.12.2022	EUR	USD	5,096.91	5,275.83
20.12.2022	EUR	USD	25,277.59	26,316.85
20.12.2022	EUR	USD	16,837.84	17,490.04
20.12.2022	EUR	USD	252,843.12	262,879.47
20.12.2022	EUR	USD	4,450,000.00	4,732,972.83
20.12.2022	EUR	USD	976,696.53	1,015,465.52
20.12.2022	EUR	USD	60,555.98	62,683.25

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2022	EUR	USD	9,730.65	10,107.56
20.12.2022	EUR	USD	1,207.63	1,267.88
20.12.2022	EUR	USD	796,515.81	824,496.61
20.12.2022	EUR	USD	381,443.04	400,474.76
20.12.2022	EUR	USD	49,590.91	52,148.51
20.12.2022	EUR	USD	252,843.12	262,879.47
20.12.2022	EUR	USD	14,768,526.32	15,287,329.88
20.12.2022	EUR	USD	23,676.20	24,965.94
20.12.2022	EUR	USD	19,415.00	20,472.61
20.12.2022	EUR	USD	23,966.76	25,122.77
20.12.2022	EUR	USD	158,489.34	164,628.27
20.12.2022	EUR	USD	3,179,633.51	3,338,278.14
20.12.2022	EUR	USD	325,114.61	338,019.71
20.12.2022	EUR	USD	410,973.67	431,478.79
20.12.2022	EUR	USD	123,706,375.53	128,052,056.80
20.12.2022	EUR	USD	108,386.21	112,688.49
20.12.2022	EUR	USD	6,160,338.88	6,376,745.42
20.12.2022	EUR	USD	347,467.48	361,259.85
20.12.2022	EUR	USD	137,476.50	144,474.60
20.12.2022	EUR	USD	2,689,129.47	2,795,871.78
20.12.2022	EUR	USD	44,318,431.13	45,875,293.30
20.12.2022	EUR	USD	2,209,643.46	2,287,266.03
20.12.2022	EUR	USD	736,401.64	762,270.69
20.12.2022	EUR	USD	1,148,729.73	1,206,044.45
20.12.2022	EUR	USD	15,994,694.15	16,556,571.76
20.12.2022	EUR	USD	1,980.57	2,079.39
20.12.2022	EUR	USD	40,224.66	41,486.67
20.12.2022	GBP	USD	28,000,000.00	34,529,600.00
20.12.2022	JPY	USD	6,500,000,000.00	47,629,515.64
20.12.2022	SEK	USD	77,000,000.00	7,546,060.37
20.12.2022	USD	AUD	17,625,660.00	26,000,000.00
20.12.2022	USD	CAD	27,165,772.33	36,000,000.00
20.12.2022	USD	CHF	2,853,760.77	2,643,438.60
20.12.2022	USD	CHF	11,996,465.49	11,112,325.98
20.12.2022	USD	CHF	21,355.62	20,010.90
20.12.2022	USD	CHF	5,416.79	5,084.10
20.12.2022	USD	CHF	22,734,283.19	21,300,000.00
20.12.2022	USD	CHF	80,165,420.58	74,257,229.08
20.12.2022	USD	CHF	32,158,652.35	29,788,559.67
20.12.2022	USD	CHF	6,943.87	6,544.96
20.12.2022	USD	CHF	135,244.91	128,731.79
20.12.2022	USD	CHF	5,213.99	4,942.98
20.12.2022	USD	CHF	303,147.78	284,247.12
20.12.2022	USD	CHF	223,278.57	209,357.60
20.12.2022	USD	CHF	2,025,431.57	1,899,149.96
20.12.2022	USD	CHF	5,242.98	4,977.33
20.12.2022	USD	CHF	1,748.62	1,646.63
20.12.2022	USD	CHF	12,848.25	12,065.69
20.12.2022	USD	CHF	808,076.28	757,694.34
20.12.2022	USD	CHF	8,829,969.04	8,287,650.00
20.12.2022	USD	CHF	1,776.15	1,677.33

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2022	USD	CHF	88,743.33	83,363.00
20.12.2022	USD	CHF	82,846.24	77,242.60
20.12.2022	USD	DKK	6,040,698.57	43,000,000.00
20.12.2022	USD	EUR	50,709,275.35	47,672,534.88
20.12.2022	USD	EUR	41,163.49	39,477.56
20.12.2022	USD	EUR	2,597,825.50	2,500,000.00
20.12.2022	USD	EUR	83,243.29	80,187.66
20.12.2022	USD	EUR	4,833,803.28	4,600,000.00
20.12.2022	USD	EUR	17,473.25	16,957.80
20.12.2022	USD	EUR	142,144,689.38	133,632,311.16
20.12.2022	USD	EUR	52,058.19	50,004.70
20.12.2022	USD	EUR	362,133.32	343,441.19
20.12.2022	USD	EUR	209,399.15	203,038.76
20.12.2022	USD	EUR	1,032,992.48	980,965.97
20.12.2022	USD	EUR	343,013.50	325,737.68
20.12.2022	USD	EUR	105,981.90	100,511.46
20.12.2022	USD	EUR	83,054.40	79,035.00
20.12.2022	USD	EUR	64,728,310.00	62,000,000.00
20.12.2022	USD	EUR	2,835,355.00	2,689,003.31
20.12.2022	USD	EUR	90,892.19	87,306.85
20.12.2022	USD	EUR	17,775,518.96	16,711,026.57
20.12.2022	USD	EUR	16,831,863.65	15,823,882.34
20.12.2022	USD	EUR	49,077.60	46,702.50
20.12.2022	USD	EUR	15,951.70	15,409.20
20.12.2022	USD	EUR	28,611.97	27,589.88
20.12.2022	USD	EUR	18,729.55	18,259.80
20.12.2022	USD	EUR	414,647.91	394,329.68
20.12.2022	USD	GBP	33,361,440.00	28,000,000.00
20.12.2022	USD	JPY	46,764,471.61	6,500,000,000.00
20.12.2022	USD	SEK	7,404,537.48	77,000,000.00
20.01.2023	AUD	USD	26,000,000.00	18,054,400.00
20.01.2023	CAD	USD	36,000,000.00	26,833,631.48
20.01.2023	CHF	USD	29,788,559.67	32,303,062.35
20.01.2023	CHF	USD	37,280.01	40,040.87
20.01.2023	CHF	USD	78,794.52	85,365.16
20.01.2023	CHF	USD	24,327.90	26,392.05
20.01.2023	CHF	USD	94,899.50	102,727.43
20.01.2023	CHF	USD	74,257,229.08	80,525,407.31
20.01.2023	CHF	USD	133,020.20	144,248.66
20.01.2023	CHF	USD	188,077.67	204,035.49
20.01.2023	CHF	USD	5,838.58	6,322.51
20.01.2023	CHF	USD	316,107.17	342,820.05
20.01.2023	CHF	USD	192,880.30	209,179.80
20.01.2023	CHF	USD	44,560.08	48,475.49
20.01.2023	CHF	USD	2,643,438.60	2,866,575.72
20.01.2023	CHF	USD	2,111,721.48	2,290,174.14
20.01.2023	CHF	USD	864,959.36	938,053.42
20.01.2023	CHF	USD	1,973.74	2,122.14
20.01.2023	CHF	USD	83,583.34	90,646.61
20.01.2023	CHF	USD	21,300,000.00	23,122,014.76
20.01.2023	CHF	USD	11,112,325.98	12,050,336.20

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.01.2023	CHF	USD	74,750.13	81,475.17
20.01.2023	CHF	USD	20,708.27	22,465.30
20.01.2023	DKK	USD	43,000,000.00	6,268,678.48
20.01.2023	EUR	USD	24,813.91	26,222.45
20.01.2023	EUR	USD	374,131.94	397,917.00
20.01.2023	EUR	USD	195.93	210.78
20.01.2023	EUR	USD	69,140,000.00	74,961,588.00
20.01.2023	EUR	USD	3,983,986.69	4,277,427.23
20.01.2023	EUR	USD	43,308.54	45,971.76
20.01.2023	EUR	USD	133,632,311.16	142,552,802.46
20.01.2023	EUR	USD	904,905.30	966,099.52
20.01.2023	EUR	USD	493,159.20	529,482.84
20.01.2023	EUR	USD	8,548.05	8,999.08
20.01.2023	EUR	USD	8,505.40	9,141.82
20.01.2023	EUR	USD	15,823,882.34	16,880,189.78
20.01.2023	EUR	USD	58,721.00	61,819.35
20.01.2023	EUR	USD	134,172.56	143,286.23
20.01.2023	EUR	USD	51,775.28	55,008.85
20.01.2023	EUR	USD	1,176,450.44	1,263,101.90
20.01.2023	EUR	USD	11,297.88	11,939.19
20.01.2023	EUR	USD	47,672,534.88	50,854,867.27
20.01.2023	EUR	USD	454,414.29	491,260.47
20.01.2023	EUR	USD	41,388.60	44,187.50
20.01.2023	EUR	USD	13,621.79	14,625.10
20.01.2023	EUR	USD	10,870.20	11,751.61
20.01.2023	EUR	USD	44,111.34	46,951.85
20.01.2023	EUR	USD	1,739.95	1,871.79
20.01.2023	EUR	USD	313,919.31	330,482.95
20.01.2023	EUR	USD	195.17	208.20
20.01.2023	EUR	USD	1,976.48	2,110.46
20.01.2023	EUR	USD	5,760,000.00	6,134,601.60
20.01.2023	EUR	USD	297,604.39	317,750.42
20.01.2023	EUR	USD	61,708.50	65,820.38
20.01.2023	EUR	USD	16,711,026.57	17,826,554.44
20.01.2023	EUR	USD	682,194.24	727,651.57
20.01.2023	EUR	USD	248,152.29	262,238.41
20.01.2023	EUR	USD	167,909.86	178,028.78
20.01.2023	EUR	USD	21,503.70	23,133.14
20.01.2023	GBP	USD	28,000,000.00	34,294,400.00
20.01.2023	JPY	USD	6,500,000,000.00	50,501,126.56
20.01.2023	SEK	USD	77,000,000.00	7,402,280.29
20.01.2023	USD	AUD	17,608,864.00	26,000,000.00
20.01.2023	USD	CAD	26,488,584.89	36,000,000.00
20.01.2023	USD	CHF	8,441.76	7,784.32
20.01.2023	USD	CHF	1,001,657.55	931,652.71
20.01.2023	USD	CHF	1,776.05	1,649.48
20.01.2023	USD	CHF	113,433.42	105,309.43
20.01.2023	USD	CHF	10,284.81	9,632.05
20.01.2023	USD	CHF	23,114,462.17	21,300,000.00
20.01.2023	USD	CHF	15,757.17	14,544.99
20.01.2023	USD	CHF	79,836,127.53	73,928,254.09

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.01.2023	USD	CHF	79,043.90	73,519.60
20.01.2023	USD	CHF	3,501.69	3,256.96
20.01.2023	USD	CHF	11,036.96	10,246.50
20.01.2023	USD	CHF	11,964,948.65	11,079,542.45
20.01.2023	USD	CHF	32,343,537.26	29,950,115.50
20.01.2023	USD	CHF	27,157.15	24,916.71
20.01.2023	USD	CHF	375,106.52	348,890.70
20.01.2023	USD	CHF	2,499,085.50	2,324,426.91
20.01.2023	USD	CHF	77,231.63	71,290.28
20.01.2023	USD	CHF	23,906.93	22,106.76
20.01.2023	USD	CHF	100,968.07	94,010.46
20.01.2023	USD	CHF	8,204.42	7,612.56
20.01.2023	USD	CHF	7,303.40	6,735.20
20.01.2023	USD	CHF	3,068,660.92	2,841,580.01
20.01.2023	USD	CHF	228,451.18	211,249.03
20.01.2023	USD	CHF	7,275.49	6,708.88
20.01.2023	USD	DKK	6,206,419.75	43,000,000.00
20.01.2023	USD	EUR	111,884.64	104,753.44
20.01.2023	USD	EUR	17,488,657.44	16,148,344.82
20.01.2023	USD	EUR	22,014.27	20,619.45
20.01.2023	USD	EUR	52,920.18	49,720.84
20.01.2023	USD	EUR	4,529,972.60	4,300,000.00
20.01.2023	USD	EUR	729,759.64	688,312.23
20.01.2023	USD	EUR	39,064.46	36,845.76
20.01.2023	USD	EUR	15,918.20	15,063.84
20.01.2023	USD	EUR	11,021.63	10,323.99
20.01.2023	USD	EUR	73,111,479.00	68,100,000.00
20.01.2023	USD	EUR	2,691,946.50	2,500,000.00
20.01.2023	USD	EUR	1,776.28	1,675.39
20.01.2023	USD	EUR	61,758.41	57,833.00
20.01.2023	USD	EUR	43,477,778.13	40,145,686.18
20.01.2023	USD	EUR	430,254.41	404,981.16
20.01.2023	USD	EUR	484,609.94	457,086.05
20.01.2023	USD	EUR	57,784.28	54,290.88
20.01.2023	USD	EUR	3,547.19	3,325.74
20.01.2023	USD	EUR	145,614,868.71	134,455,095.76
20.01.2023	USD	EUR	9,993.41	9,414.90
20.01.2023	USD	EUR	83,126.87	77,865.13
20.01.2023	USD	EUR	407,639.04	383,236.10
20.01.2023	USD	EUR	18,161,683.08	16,769,790.47
20.01.2023	USD	EUR	6,025.29	5,643.90
20.01.2023	USD	EUR	3,040,605.13	2,858,985.23
20.01.2023	USD	EUR	27,887.14	26,217.70
20.01.2023	USD	EUR	1,343,046.76	1,266,767.11
20.01.2023	USD	EUR	445,811.17	420,490.89
20.01.2023	USD	EUR	4,918,219.55	4,629,322.08
20.01.2023	USD	EUR	93,071.57	87,180.36
20.01.2023	USD	EUR	28,677.48	26,992.96
20.01.2023	USD	EUR	587,850.85	552,737.64
20.01.2023	USD	EUR	3,880,973.45	3,660,549.78
20.01.2023	USD	EUR	48,985.04	45,884.40

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.01.2023	USD	GBP	34,565,776.00	28,000,000.00
20.01.2023	USD	JPY	47,827,759.20	6,500,000,000.00
20.01.2023	USD	SEK	7,564,976.52	77,000,000.00
21.02.2023	AUD	USD	26,300,000.00	18,154,890.00
21.02.2023	CAD	USD	39,000,000.00	29,104,477.61
21.02.2023	CHF	USD	2,841,580.01	3,079,505.70
21.02.2023	CHF	USD	10,422.24	11,359.40
21.02.2023	CHF	USD	944,369.66	1,040,170.39
21.02.2023	CHF	USD	2,266,592.91	2,496,525.40
21.02.2023	CHF	USD	11,079,542.45	12,007,233.30
21.02.2023	CHF	USD	1,612,621.68	1,747,646.60
21.02.2023	CHF	USD	401.97	436.45
21.02.2023	CHF	USD	514,167.00	557,218.24
21.02.2023	CHF	USD	73,928,254.09	80,118,271.89
21.02.2023	CHF	USD	655,003.33	709,846.80
21.02.2023	CHF	USD	88,378.04	97,343.47
21.02.2023	CHF	USD	73,573.76	79,734.10
21.02.2023	CHF	USD	194,586.71	212,912.28
21.02.2023	CHF	USD	338,917.13	373,298.27
21.02.2023	CHF	USD	241,397.64	261,609.88
21.02.2023	CHF	USD	14,014.00	15,272.63
21.02.2023	CHF	USD	17,443.00	19,120.04
21.02.2023	CHF	USD	14,128.08	15,328.63
21.02.2023	CHF	USD	38,455.12	41,765.95
21.02.2023	CHF	USD	23,000,000.00	24,945,770.07
21.02.2023	CHF	USD	10,029.65	10,902.99
21.02.2023	CHF	USD	62,140.00	67,342.99
21.02.2023	CHF	USD	155,313.27	168,438.14
21.02.2023	CHF	USD	5,917.16	6,500.67
21.02.2023	CHF	USD	29,950,115.50	32,457,840.73
21.02.2023	CHF	USD	8,083.40	8,780.11
21.02.2023	DKK	USD	43,000,000.00	6,186,694.29
21.02.2023	EUR	USD	7,361.96	7,878.36
21.02.2023	EUR	USD	1,278,457.07	1,400,543.33
21.02.2023	EUR	USD	363,446.18	390,386.63
21.02.2023	EUR	USD	14,192.15	15,464.55
21.02.2023	EUR	USD	2,006.23	2,182.03
21.02.2023	EUR	USD	4,195,399.49	4,596,039.16
21.02.2023	EUR	USD	195,672.28	209,990.60
21.02.2023	EUR	USD	144,149.04	157,472.02
21.02.2023	EUR	USD	16,148,344.82	17,529,109.04
21.02.2023	EUR	USD	74,558.52	79,788.43
21.02.2023	EUR	USD	202,180.32	221,075.08
21.02.2023	EUR	USD	868,394.14	942,646.18
21.02.2023	EUR	USD	34,784.62	37,758.88
21.02.2023	EUR	USD	2,898,497.21	3,146,333.21
21.02.2023	EUR	USD	366,726.25	398,376.56
21.02.2023	EUR	USD	98,896.73	106,954.34
21.02.2023	EUR	USD	8,006.64	8,671.31
21.02.2023	EUR	USD	8,976.80	9,773.27
21.02.2023	EUR	USD	29,125.76	31,639.46

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.02.2023	EUR	USD	50,189.75	54,472.69
21.02.2023	EUR	USD	12,635.68	13,522.01
21.02.2023	EUR	USD	134,455,095.76	145,951,678.72
21.02.2023	EUR	USD	101,056.00	110,022.19
21.02.2023	EUR	USD	208,391.06	223,008.65
21.02.2023	EUR	USD	16,769,790.47	18,203,691.40
21.02.2023	EUR	USD	75,400,000.00	80,904,200.00
21.02.2023	EUR	USD	17,634.20	19,070.95
21.02.2023	EUR	USD	40,145,686.18	43,578,343.08
21.02.2023	EUR	USD	14,042.00	15,264.71
21.02.2023	EUR	USD	2,023.56	2,212.67
21.02.2023	EUR	USD	383,742.08	418,146.48
21.02.2023	EUR	USD	526,641.55	576,933.18
21.02.2023	EUR	USD	361,192.16	392,075.90
21.02.2023	EUR	USD	36,363.42	39,469.77
21.02.2023	GBP	USD	31,000,000.00	37,429,400.00
21.02.2023	JPY	USD	6,800,000,000.00	50,989,802.04
21.02.2023	SEK	USD	77,000,000.00	7,419,541.34
21.02.2023	USD	AUD	18,284,391.20	26,300,000.00
21.02.2023	USD	CAD	29,072,562.88	39,000,000.00
21.02.2023	USD	CHF	70,584.27	64,251.52
21.02.2023	USD	CHF	42,655.17	39,333.23
21.02.2023	USD	CHF	2,411.03	2,212.22
21.02.2023	USD	CHF	9,286.55	8,569.45
21.02.2023	USD	CHF	126,538.88	116,116.00
21.02.2023	USD	CHF	1,915.99	1,766.01
21.02.2023	USD	CHF	3,247,691.36	2,992,098.05
21.02.2023	USD	CHF	7,522.70	6,946.32
21.02.2023	USD	CHF	84,478,981.99	77,830,486.11
21.02.2023	USD	CHF	62,623.69	57,614.48
21.02.2023	USD	CHF	3,796.73	3,495.92
21.02.2023	USD	CHF	7,743.93	7,140.84
21.02.2023	USD	CHF	1,845.96	1,694.54
21.02.2023	USD	CHF	12,655,874.55	11,659,857.22
21.02.2023	USD	CHF	2,221.94	2,048.01
21.02.2023	USD	CHF	25,050,891.43	23,000,000.00
21.02.2023	USD	CHF	34,844,964.53	32,102,665.82
21.02.2023	USD	CHF	3,760.99	3,451.20
21.02.2023	USD	CHF	173,966.04	160,228.12
21.02.2023	USD	CHF	2,197.49	2,013.76
21.02.2023	USD	CHF	3,774.57	3,458.98
21.02.2023	USD	DKK	6,283,492.48	43,000,000.00
21.02.2023	USD	EUR	28,742.96	26,480.10
21.02.2023	USD	EUR	5,056,076.70	4,700,000.00
21.02.2023	USD	EUR	13,303.98	12,232.70
21.02.2023	USD	EUR	19,417.61	18,036.80
21.02.2023	USD	EUR	45,755,559.99	42,690,389.99
21.02.2023	USD	EUR	246,915.77	228,324.45
21.02.2023	USD	EUR	76,816,610.50	70,700,000.00
21.02.2023	USD	EUR	17,262.38	15,903.36
21.02.2023	USD	EUR	52,614.39	48,119.76

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.02.2023	USD	EUR	4,363.85	4,012.46
21.02.2023	USD	EUR	1,938.44	1,782.35
21.02.2023	USD	EUR	28,310.86	25,916.80
21.02.2023	USD	EUR	364,531.46	338,609.23
21.02.2023	USD	EUR	152,005,404.63	141,822,545.84
21.02.2023	USD	EUR	17,763,716.65	16,573,723.32
21.02.2023	USD	EUR	552,215.78	508,778.79
21.02.2023	USD	EUR	18,980,296.27	17,708,804.13
21.02.2023	USD	GBP	2,783,480.24	2,300,000.00
21.02.2023	USD	GBP	35,176,499.40	28,700,000.00
21.02.2023	USD	JPY	53,053,311.71	6,800,000,000.00
21.02.2023	USD	SEK	7,416,026.26	77,000,000.00
20.03.2023	AUD	USD	27,000,000.00	17,933,400.00
20.03.2023	CAD	USD	39,500,000.00	28,723,094.82
20.03.2023	CHF	USD	77,830,486.11	84,735,681.53
20.03.2023	CHF	USD	11,659,857.22	12,694,330.94
20.03.2023	CHF	USD	296,707.50	316,417.80
20.03.2023	CHF	USD	9,753.50	10,620.00
20.03.2023	CHF	USD	2,992,098.05	3,257,559.86
20.03.2023	CHF	USD	396.29	431.45
20.03.2023	CHF	USD	10,151.75	11,042.93
20.03.2023	CHF	USD	3,367.02	3,666.14
20.03.2023	CHF	USD	184,848.48	196,846.68
20.03.2023	CHF	USD	492.81	526.90
20.03.2023	CHF	USD	400,510.00	431,970.87
20.03.2023	CHF	USD	49,583.75	52,802.15
20.03.2023	CHF	USD	72,553.32	78,252.53
20.03.2023	CHF	USD	23,000,000.00	24,859,489.84
20.03.2023	CHF	USD	12,161.80	13,146.63
20.03.2023	CHF	USD	32,102,665.82	34,950,845.14
20.03.2023	DKK	USD	43,000,000.00	6,123,611.51
20.03.2023	EUR	USD	80.12	86.03
20.03.2023	EUR	USD	331,229.04	355,602.53
20.03.2023	EUR	USD	1,953.30	2,085.86
20.03.2023	EUR	USD	100,229.00	106,665.11
20.03.2023	EUR	USD	6,928.64	7,356.58
20.03.2023	EUR	USD	14,835.71	15,752.02
20.03.2023	EUR	USD	417,124.56	445,916.58
20.03.2023	EUR	USD	1,260,213.66	1,338,049.50
20.03.2023	EUR	USD	42,690,389.99	45,840,300.42
20.03.2023	EUR	USD	9,911.20	10,593.44
20.03.2023	EUR	USD	31,695.84	33,450.33
20.03.2023	EUR	USD	3,945.78	4,170.59
20.03.2023	EUR	USD	141,822,545.84	152,286,922.38
20.03.2023	EUR	USD	16,573,723.32	17,796,615.50
20.03.2023	EUR	USD	7,070.64	7,487.55
20.03.2023	EUR	USD	74,600,000.00	79,076,000.00
20.03.2023	EUR	USD	7,122.84	7,648.40
20.03.2023	EUR	USD	17,708,804.13	19,015,448.24
20.03.2023	EUR	USD	21,784.84	23,105.31
20.03.2023	EUR	USD	8,693.55	9,294.06

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2023	EUR	USD	9,791.05	10,390.30
20.03.2023	EUR	USD	362,213.32	384,092.45
20.03.2023	GBP	USD	31,700,000.00	38,284,090.00
20.03.2023	JPY	USD	7,000,000,000.00	52,336,448.60
20.03.2023	SEK	USD	77,000,000.00	7,275,819.71
20.03.2023	USD	AUD	18,654,948.00	27,000,000.00
20.03.2023	USD	CAD	29,480,229.96	39,500,000.00
20.03.2023	USD	CHF	789,004.47	724,433.13
20.03.2023	USD	CHF	80,077.40	75,222.47
20.03.2023	USD	CHF	34,576.18	32,423.88
20.03.2023	USD	CHF	129,450.80	121,602.46
20.03.2023	USD	CHF	288,461.44	264,854.04
20.03.2023	USD	CHF	18,149.55	16,989.10
20.03.2023	USD	CHF	3,726.14	3,454.92
20.03.2023	USD	CHF	12,209,500.02	11,133,843.07
20.03.2023	USD	CHF	18,090.53	16,974.20
20.03.2023	USD	CHF	1,904.92	1,751.27
20.03.2023	USD	CHF	84,605.26	77,681.25
20.03.2023	USD	CHF	81,083.37	76,167.45
20.03.2023	USD	CHF	33,663,866.22	30,698,079.61
20.03.2023	USD	CHF	1,925,569.95	1,767,983.23
20.03.2023	USD	CHF	12,832.16	11,946.24
20.03.2023	USD	CHF	9,112.85	8,557.80
20.03.2023	USD	CHF	25,016,423.83	23,000,000.00
20.03.2023	USD	CHF	3,756.01	3,474.80
20.03.2023	USD	CHF	1,875,744.45	1,754,462.57
20.03.2023	USD	CHF	121,067.26	112,748.85
20.03.2023	USD	CHF	7,290.28	6,846.24
20.03.2023	USD	CHF	757,757.90	708,762.79
20.03.2023	USD	CHF	73,365.81	67,361.63
20.03.2023	USD	CHF	23,028.56	21,528.76
20.03.2023	USD	CHF	70,601.69	66,036.73
20.03.2023	USD	CHF	82,006,553.84	74,781,776.45
20.03.2023	USD	CHF	279,213.50	261,160.11
20.03.2023	USD	CHF	28,076.83	26,033.15
20.03.2023	USD	CHF	3,052,393.05	2,783,477.22
20.03.2023	USD	DKK	6,198,394.76	43,000,000.00
20.03.2023	USD	EUR	43,785,667.86	40,825,797.54
20.03.2023	USD	EUR	271,814.60	257,479.19
20.03.2023	USD	EUR	28,804.38	26,975.07
20.03.2023	USD	EUR	478,177.65	450,959.54
20.03.2023	USD	EUR	31,019.84	29,216.70
20.03.2023	USD	EUR	62,419.52	58,803.90
20.03.2023	USD	EUR	3,401,991.77	3,167,899.81
20.03.2023	USD	EUR	17,221.91	16,128.48
20.03.2023	USD	EUR	424,578.63	395,363.26
20.03.2023	USD	EUR	10,661.49	9,974.40
20.03.2023	USD	EUR	17,419,409.06	16,241,873.25
20.03.2023	USD	EUR	108,581.61	101,593.50
20.03.2023	USD	EUR	417,185.92	393,361.58
20.03.2023	USD	EUR	1,014,405.34	944,603.84

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2023	USD	EUR	81,322.75	76,942.71
20.03.2023	USD	EUR	18,552,016.71	17,297,917.68
20.03.2023	USD	EUR	411,354.69	387,647.71
20.03.2023	USD	EUR	146,565,871.53	136,658,155.27
20.03.2023	USD	EUR	80,174,485.00	74,600,000.00
20.03.2023	USD	EUR	3,320,998.41	3,129,604.33
20.03.2023	USD	EUR	976,251.43	919,988.61
20.03.2023	USD	GBP	38,292,395.40	31,700,000.00
20.03.2023	USD	JPY	52,677,893.11	7,000,000,000.00
20.03.2023	USD	SEK	7,428,618.45	77,000,000.00
20.04.2023	AUD	USD	27,000,000.00	18,131,742.00
20.04.2023	CAD	USD	39,500,000.00	29,555,751.61
20.04.2023	CHF	USD	74,781,776.45	82,336,205.66
20.04.2023	CHF	USD	280,276.15	307,549.99
20.04.2023	CHF	USD	821,054.96	887,954.33
20.04.2023	CHF	USD	164,742.99	181,843.76
20.04.2023	CHF	USD	9,948.00	10,883.98
20.04.2023	CHF	USD	1,987.45	2,200.07
20.04.2023	CHF	USD	74,473.96	80,542.08
20.04.2023	CHF	USD	1,994,255.20	2,156,746.65
20.04.2023	CHF	USD	2,783,477.22	3,064,663.13
20.04.2023	CHF	USD	40,791.24	44,325.83
20.04.2023	CHF	USD	30,698,079.61	33,799,189.00
20.04.2023	CHF	USD	4,102.76	4,528.64
20.04.2023	CHF	USD	23,000,000.00	25,735,532.71
20.04.2023	CHF	USD	19,837.20	21,616.94
20.04.2023	CHF	USD	1,748.62	1,918.59
20.04.2023	CHF	USD	23,028.59	25,419.02
20.04.2023	CHF	USD	19,765.20	21,676.43
20.04.2023	CHF	USD	11,133,843.07	12,258,580.05
20.04.2023	CHF	USD	1,881,675.23	2,064,782.18
20.04.2023	CHF	USD	785,167.84	861,572.99
20.04.2023	CHF	USD	751,108.86	831,103.39
20.04.2023	CHF	USD	506.98	550.91
20.04.2023	CHF	USD	99,838.03	108,401.89
20.04.2023	CHF	USD	30,681.60	33,781.04
20.04.2023	CHF	USD	11,876.06	12,857.35
20.04.2023	CHF	USD	5,877.04	6,386.71
20.04.2023	CHF	USD	71,033.58	77,945.90
20.04.2023	CHF	USD	296,991.14	321,189.91
20.04.2023	DKK	USD	43,000,000.00	6,337,462.51
20.04.2023	EUR	USD	3,893.24	4,109.68
20.04.2023	EUR	USD	165,455.10	180,659.60
20.04.2023	EUR	USD	450,909.19	492,575.45
20.04.2023	EUR	USD	3,610,373.34	3,851,199.68
20.04.2023	EUR	USD	424,708.17	463,953.33
20.04.2023	EUR	USD	12,149.89	13,092.05
20.04.2023	EUR	USD	2,058.80	2,244.37
20.04.2023	EUR	USD	1,080,162.36	1,152,213.51
20.04.2023	EUR	USD	8,545.75	9,186.81
20.04.2023	EUR	USD	10,992.06	12,002.18

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.04.2023	EUR	USD	455,118.35	485,476.56
20.04.2023	EUR	USD	136,658,155.27	146,909,566.79
20.04.2023	EUR	USD	9,495.52	10,023.41
20.04.2023	EUR	USD	78,100,000.00	85,758,665.63
20.04.2023	EUR	USD	274,867.71	295,486.91
20.04.2023	EUR	USD	101,534.88	109,731.28
20.04.2023	EUR	USD	250,422.08	273,434.62
20.04.2023	EUR	USD	194,578.05	213,632.11
20.04.2023	EUR	USD	5,241.36	5,654.93
20.04.2023	EUR	USD	40,825,797.54	43,888,344.74
20.04.2023	EUR	USD	32,734.24	35,163.94
20.04.2023	EUR	USD	3,010,305.05	3,243,739.16
20.04.2023	EUR	USD	422,236.43	459,028.00
20.04.2023	EUR	USD	1,080,587.78	1,180,439.49
20.04.2023	EUR	USD	392,410.19	418,585.52
20.04.2023	EUR	USD	14,215.32	15,453.97
20.04.2023	EUR	USD	16,241,873.25	17,460,257.37
20.04.2023	EUR	USD	3,579,015.69	3,909,734.63
20.04.2023	EUR	USD	17,297,917.68	18,595,520.97
20.04.2023	GBP	USD	30,900,000.00	38,418,804.30
20.04.2023	JPY	USD	7,000,000,000.00	52,227,113.33
20.04.2023	SEK	USD	77,000,000.00	7,471,745.64
20.04.2023	USD	AUD	17,950,869.00	27,000,000.00
20.04.2023	USD	CAD	28,731,305.56	39,500,000.00
20.04.2023	USD	CHF	5,510.04	5,089.74
20.04.2023	USD	CHF	87,521,127.05	77,771,273.50
20.04.2023	USD	CHF	905.68	820.55
20.04.2023	USD	CHF	53,196.26	49,138.50
20.04.2023	USD	CHF	24,951,209.54	23,000,000.00
20.04.2023	USD	CHF	520,088.15	471,200.38
20.04.2023	USD	CHF	1,955.68	1,766.94
20.04.2023	USD	CHF	717,336.90	653,071.40
20.04.2023	USD	CHF	12,908,661.03	11,470,636.19
20.04.2023	USD	CHF	32,614.52	29,726.54
20.04.2023	USD	CHF	1,773,096.39	1,614,246.46
20.04.2023	USD	CHF	116,086.15	106,834.20
20.04.2023	USD	CHF	3,230,032.67	2,870,207.03
20.04.2023	USD	CHF	264,138.03	240,474.17
20.04.2023	USD	CHF	71,289.20	65,270.32
20.04.2023	USD	CHF	64,561.75	58,777.73
20.04.2023	USD	CHF	35,313,314.63	31,379,411.38
20.04.2023	USD	DKK	6,136,920.11	43,000,000.00
20.04.2023	USD	EUR	26,250.84	24,316.80
20.04.2023	USD	EUR	103,625.38	94,908.51
20.04.2023	USD	EUR	18,128,493.35	16,411,817.26
20.04.2023	USD	EUR	46,454,226.07	42,055,247.21
20.04.2023	USD	EUR	20,001,951.43	18,107,868.40
20.04.2023	USD	EUR	331,500.95	307,077.54
20.04.2023	USD	EUR	8,458.69	7,875.84
20.04.2023	USD	EUR	40,005.42	36,640.20
20.04.2023	USD	EUR	86,062.54	78,786.24

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.04.2023	USD	EUR	62,511.23	57,644.59
20.04.2023	USD	EUR	21,879.51	20,305.90
20.04.2023	USD	EUR	6,344.02	5,906.88
20.04.2023	USD	EUR	110,547.29	100,718.20
20.04.2023	USD	EUR	512,705.13	476,950.53
20.04.2023	USD	EUR	65,726.14	61,789.76
20.04.2023	USD	EUR	159,123,213.54	144,055,054.81
20.04.2023	USD	EUR	21,925.82	20,081.44
20.04.2023	USD	EUR	3,070,536.49	2,858,506.75
20.04.2023	USD	EUR	77,710.25	71,288.25
20.04.2023	USD	EUR	3,798,725.00	3,500,000.00
20.04.2023	USD	EUR	20,497.97	18,773.70
20.04.2023	USD	EUR	17,247.68	15,910.48
20.04.2023	USD	EUR	439,052.62	402,721.13
20.04.2023	USD	EUR	898,431.33	836,391.96
20.04.2023	USD	EUR	42,369.87	39,273.00
20.04.2023	USD	EUR	2,244.27	2,058.80
20.04.2023	USD	EUR	71,580.40	66,637.56
20.04.2023	USD	EUR	399,158.22	371,595.15
20.04.2023	USD	EUR	10,327.62	9,607.40
20.04.2023	USD	EUR	79,226,692.00	74,600,000.00
20.04.2023	USD	GBP	2,447,344.00	2,000,000.00
20.04.2023	USD	GBP	34,924,551.80	28,900,000.00
20.04.2023	USD	JPY	52,572,256.89	7,000,000,000.00
20.04.2023	USD	SEK	7,288,203.39	77,000,000.00

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

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

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

4 Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (EUR) B	5,225,011	7,089,072	9,495,753
Units outstanding at the end of the period (EUR) B	5,630	7,406	9,205
Net asset value per unit at the end of the period (EUR) B	928.13	957.15	1,031.54
Net asset value per unit at the beginning of the period (EUR) B	957.15	1,031.54	1,002.84
Percent change in asset value vs previous year (EUR) B	-3.03%	-7.21%	2.86%
Net asset value (CHF) B	4,509,701	6,590,828	10,077,641
Units outstanding at the end of the period (CHF) B	5,170	7,240	10,230
Net asset value per unit at the end of the period (CHF) B	872.26	910.34	985.07
Net asset value per unit at the beginning of the period (CHF) B	910.34	985.07	961.61
Percent change in asset value vs previous year (CHF) B	-4.18%	-7.59%	2.44%
Net asset value (USD) B	4,028,023	5,183,653	5,158,123
Units outstanding at the end of the period (USD) B	3,760	4,819	4,490
Net asset value per unit at the end of the period (USD) B	1,071.30	1,075.78	1,148.78
Net asset value per unit at the beginning of the period (USD) B	1,075.78	1,148.78	1,106.28
Percent change in asset value vs previous year (USD) B	-0.42%	-6.35%	3.84%
Net asset value (EUR) I1	18,937,141	12,072,270	12,944,301
Units outstanding at the end of the period (EUR) I1	19,790	12,290	12,290
Net asset value per unit at the end of the period (EUR) I1	956.91	982.30	1,053.26
Net asset value per unit at the beginning of the period (EUR) I1	982.30	1,053.26	1,017.91
Percent change in asset value vs previous year (EUR) I1	-2.58%	-6.74%	3.47%
Net asset value (CHF) I1	6,120,208	15,487,034	6,851,040
Units outstanding at the end of the period (CHF) I1	6,770	16,481	6,770
Net asset value per unit at the end of the period (CHF) I1	904.02	939.69	1,011.97
Net asset value per unit at the beginning of the period (CHF) I1	939.69	1,011.97	982.03
Percent change in asset value vs previous year (CHF) I1	-3.80%	-7.14%	3.05%
Net asset value (CHF) I2	552,066,264	570,945,926	627,837,229
Units outstanding at the end of the period (CHF) I2	582,370	582,370	597,810
Net asset value per unit at the end of the period (CHF) I2	947.96	980.38	1,050.23
Net asset value per unit at the beginning of the period (CHF) I2	980.38	1,050.23	1,013.51
Percent change in asset value vs previous year (CHF) I2	-3.31%	-6.65%	3.62%
Net asset value (EUR) C	1,380,185	1,416,798	1,519,139
Units outstanding at the end of the period (EUR) C	1,505	1,505	1,505
Net asset value per unit at the end of the period (EUR) C	917.07	941.39	1,009.39
Net asset value per unit at the beginning of the period (EUR) C	941.39	1,009.39	976.86
Percent change in asset value vs previous year (EUR) C	-2.58%	-6.74%	3.33%

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (CHF) C	10,528,631	31,424,084	28,596,218
Units outstanding at the end of the period (CHF) C	12,110	34,783	29,390
Net asset value per unit at the end of the period (CHF) C	869.42	903.42	972.98
Net asset value per unit at the beginning of the period (CHF) C	903.42	972.98	945.48
Percent change in asset value vs previous year (CHF) C	-3.76%	-7.15%	2.91%
Net asset value (EUR) IM	114,794	321,118	15,484,781
Units outstanding at the end of the period (EUR) IM	114	312	14,099
Net asset value per unit at the end of the period (EUR) IM	1,006.96	1,029.22	1,098.28
Net asset value per unit at the beginning of the period (EUR) IM	1,029.22	1,098.28	1,056.35
Percent change in asset value vs previous year (EUR) IM	-2.16%	-6.29%	3.97%
	1 year	2 years	3 years
Cumulative performance of fund in percent (EUR) B	0.49% ²	n.a.	n.a.
Cumulative performance of benchmark in percent ¹	1.83% ²	n.a.	n.a.

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

² Benchmark comparison since 30 December 2022

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:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (EUR) B	-8.84%	-2.39%	0.57%
Percent change in asset value vs previous year (CHF) B	-9.46%	-2.79%	0.12%
Percent change in asset value vs previous year (USD) B	-6.82%	-1.55%	2.05%
Percent change in asset value vs previous year (EUR) I1	-8.38%	-1.87%	1.17%
Percent change in asset value vs previous year (CHF) I1	-9.05%	-2.28%	0.75%
Percent change in asset value vs previous year (CHF) I2	-8.56%	-1.76%	1.30%
Percent change in asset value vs previous year (EUR) C	-8.38%	-1.91%	1.02%
Percent change in asset value vs previous year (CHF) C	-9.04%	-2.31%	0.58%
Percent change in asset value vs previous year (EUR) IM	-7.93%	-1.40%	1.66%

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 30.04.2023

	30.04.2023
Assets	EUR
Bank balance	
Current account balance	17,247,464.65
Transferable securities	
Bonds, convertible bonds, warrant bonds	591,204,108.30
Derivative financial instruments	1,634,474.43
Other assets	3,886,985.99
Total assets	613,973,033.37
Liabilities	-1,211,620.90
Net assets	612,761,412.47

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	EUR
Earnings from cash in banks	253,027.87
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	9,886,338.05
Other earnings	832.17
Buying into current earnings with the issue of units	97,262.47
Total earnings	10,237,460.56

	30.04.2023
Expenses	EUR
Interest payable	37,605.14
Ongoing remuneration as specified by internal regulations	752,397.57
thereof management fees	568,550.30
thereof depositary fees	54,858.16
thereof other remuneration as specified by internal regulations	128,989.11
Hedge costs	19,569.51
Other expenses	94,329.95
Adjustment of current earnings with the redemption of units	268,856.07
Total expenses	1,172,758.24

Net earnings	9,064,702.32
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Capital gains and capital losses realized	7,868,766.21
Profit or loss realized	16,933,468.53

Capital gains and capital losses not realized	-13,578,885.31
Net profit / loss	3,354,583.22

Distribution of profit

	30.04.2023
	EUR
Net earnings of the period	9,064,702.32
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	0.00
Net earnings available for distribution	9,064,702.32
Net earnings provided for distribution to investors	0.00
Net earnings retained for reinvestment	9,064,702.32
Balance carried forward into new year (Net earnings)	0.00
Realized capital gains of the period	7,868,766.21
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	7,868,766.21
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	7,868,766.21
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

	30.04.2023
	EUR
Net assets at the beginning of the period under review	635,786,735.18
Distributions	0.00
Balance from unit movements	-26,379,905.93
Net profit / loss	3,354,583.22
Net assets at the end of the period under review	612,761,412.47

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) B	
Number of units outstanding at the beginning of the period	7,406.433
Number of units issued	308.748
Number of units redeemed	-2,085.540
Number of units outstanding at the end of the period	5,629.641
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) B	
Number of units outstanding at the beginning of the period	7,239.964
Number of units issued	41.000
Number of units redeemed	-2,110.804
Number of units outstanding at the end of the period	5,170.160

30.04.2023
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (USD) B	
Number of units outstanding at the beginning of the period	4,818.522
Number of units issued	107.000
Number of units redeemed	-1,165.589
Number of units outstanding at the end of the period	3,759.933

30.04.2023
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) I1	
Number of units outstanding at the beginning of the period	12,289.805
Number of units issued	7,500.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	19,789.805

30.04.2023
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I1	
Number of units outstanding at the beginning of the period	16,481.000
Number of units issued	127.000
Number of units redeemed	-9,838.000
Number of units outstanding at the end of the period	6,770.000

30.04.2023
Number

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

30.04.2023
Number

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

30.04.2023
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) C	
Number of units outstanding at the beginning of the period	34,783.491
Number of units issued	6,066.000
Number of units redeemed	-28,739.491
Number of units outstanding at the end of the period	12,110.000

30.04.2023
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) IM	
Number of units outstanding at the beginning of the period	312.000
Number of units issued	0.000
Number of units redeemed	-198.000
Number of units outstanding at the end of the period	114.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
CAD							
CA07813ZBF05 4.7000 % Bell	2013 - 23	2,500,000	0	2,500,000	0	0.00	0.00
CA921577RM64 3.1000 % City Vancouve	2018 - 28	4,000,000	0	0	4,000,000	2,624,293.77	0.43
CA83740TAG28 3.2500 % South Coast	2018 - 28	1,000,000	0	0	1,000,000	662,900.78	0.11
Total						3,287,194.55	0.54
CHF							
CH0314209369 0.4100 % Amgen	2016 - 23	5,200,000	0	5,200,000	0	0.00	0.00
CH0423233557 0.5000 % Deutsche Bahn Finance	2018 - 28	1,000,000	0	1,000,000	0	0.00	0.00
CH0479514272 0.1000 % Dt Bahn Fin	2019 - 29	2,100,000	0	2,100,000	0	0.00	0.00
CH0233004172 1.6250 % EIB	2014 - 25	0	1,500,000	0	1,500,000	1,525,880.21	0.25
CH0423233540 0.3000 % North Am Dvlp	2018 - 26	1,000,000	1,000,000	500,000	1,500,000	1,445,786.08	0.24
CH0224761517 1.8750 % Sika	2013 - 23	2,000,000	0	2,000,000	0	0.00	0.00
CH1112455766 0.2500 % Swisscom	2021 - 33	0	1,000,000	0	1,000,000	848,271.04	0.14
CH0325429188 0.3750 % Vodafone	2016 - 24	1,600,000	2,700,000	4,300,000	0	0.00	0.00
Total						3,819,937.33	0.62
EUR							
XS2076154801 0.1000 % Abbot IE	2019 - 24	3,500,000	2,000,000	2,000,000	3,500,000	3,328,325.00	0.54
XS1883354620 0.8750 % Abbot IE	2018 - 23	4,750,000	0	4,750,000	0	0.00	0.00
XS2292486771 0.0000 % ACEA	2021 - 25	4,500,000	0	0	4,500,000	4,099,995.00	0.67
XS2292487076 0.2500 % ACEA	2021 - 30	0	500,000	0	500,000	389,395.00	0.06
XS2068071641 0.0000 % ADB	2019 - 29	7,000,000	0	4,000,000	3,000,000	2,484,780.00	0.41
XS2388141892 1.0000 % Adecco Fin	2021 - 82	4,400,000	2,000,000	2,200,000	4,200,000	3,276,348.89	0.53
XS2386592484 0.1250 % Adecco Financial Services	2021 - 28	4,100,000	400,000	0	4,500,000	3,742,673.04	0.61

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2240505268 0.0000 % adidas	2020 - 28	2,500,000	0	2,500,000	0	0.00	0.00
XS2224621347 0.0000 % adidas	2020 - 24	3,200,000	0	3,200,000	0	0.00	0.00
FR0013483526 0.0000 % AFD	2020 - 25	1,300,000	9,000,000	0	10,300,000	9,701,158.00	1.58
FR0013296373 0.1250 % AFD	2017 - 23	1,000,000	600,000	0	1,600,000	1,570,816.00	0.26
FR0014003N69 0.3750 % Air Liq Fin	2021 - 31	2,000,000	2,300,000	0	4,300,000	3,535,460.00	0.58
FR0014001EW8 0.0000 % Alstom	2021 - 29	4,300,000	0	4,300,000	0	0.00	0.00
FR0013453040 0.2500 % Alstom	2019 - 26	4,000,000	4,400,000	1,000,000	7,400,000	6,691,080.00	1.09
XS0954302104 3.2590 % Am Movil	2013 - 23	3,200,000	0	3,200,000	0	0.00	0.00
XS2079716937 0.5000 % Apple	2019 - 31	4,700,000	0	4,700,000	0	0.00	0.00
XS1875331636 1.1250 % Argentum	2018 - 25	2,000,000	0	2,000,000	0	0.00	0.00
FR00140005T0 0.1250 % Arkema	2020 - 26	0	4,500,000	0	4,500,000	4,046,850.00	0.66
FR0011651389 3.1250 % Arkema	2013 - 23	2,200,000	0	2,200,000	0	0.00	0.00
XS2166219720 0.6250 % ASML Hldg	2020 - 29	0	3,700,000	0	3,700,000	3,195,135.00	0.52
XS2473687106 2.2500 % ASML Hldg	2022 - 32	0	2,300,000	0	2,300,000	2,156,020.00	0.35
XS0972530561 3.3750 % ASML Hldg	2013 - 23	0	5,500,000	0	5,500,000	5,501,650.00	0.90
XS1411404855 0.7500 % AstraZeneca	2016 - 24	0	10,300,000	0	10,300,000	10,046,620.00	1.64
XS2051362072 0.8000 % AT&T	2019 - 30	2,139,000	0	1,139,000	1,000,000	822,910.00	0.13
XS0866310088 3.5500 % AT&T	2012 - 32	4,700,000	0	4,700,000	0	0.00	0.00
XS2193661324 3.2500 % BP Capital Markets WFM	2020 - 99	3,500,000	0	3,500,000	0	0.00	0.00
FR001400F6V1 3.8750 % Bq Stell Fr	2023 - 26	0	6,000,000	0	6,000,000	5,995,800.00	0.98
FR0013505260 2.6250 % Carrefour	2020 - 27	7,000,000	1,000,000	7,000,000	1,000,000	963,900.00	0.16
FR0011765825 4.4980 % Casino	2014 - 24	0	13,000,000	1,700,000	11,300,000	3,411,864.03	0.56
FR0011400571 4.5610 % Casino	2013 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS2328426445 5.2500 % Casino	2021 - 27	0	200,000	200,000	0	0.00	0.00
FR0010154385 3.6370 % Casino Guichard Perrachon WFM	2005 - 99	14,763,000	0	14,763,000	0	0.00	0.00
BE0002838192 1.0000 % Cofin	2022 - 28	3,300,000	0	1,300,000	2,000,000	1,628,600.00	0.27

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
BE0002269380 2.0000 % Cofin	2016 - 24	0	1,800,000	0	1,800,000	1,730,812.12	0.28
BE6325493268 0.8750 % Cofinimmo	2020 - 30	7,700,000	0	2,900,000	4,800,000	3,444,480.00	0.56
XS2405875480 0.3000 % Colgate	2021 - 29	5,300,000	2,700,000	4,000,000	4,000,000	3,378,000.00	0.55
XS1958646082 0.5000 % Colgate	2019 - 26	0	1,000,000	0	1,000,000	930,700.00	0.15
XS1979512578 0.0000 % Council Eu	2019 - 26	0	4,290,000	0	4,290,000	3,921,909.59	0.64
XS2468525451 1.0000 % Council Eu	2022 - 29	0	800,000	800,000	0	0.00	0.00
FR0013447232 1.1250 % Covivio	2019 - 31	3,700,000	1,800,000	5,500,000	0	0.00	0.00
FR0013170834 1.8750 % Covivio	2016 - 26	0	3,000,000	3,000,000	0	0.00	0.00
FR0013325172 1.0000 % DANONE	2018 - 25	5,800,000	3,000,000	2,400,000	6,400,000	6,152,256.00	1.00
FR0014005EJ6 1.0000 % DANONE WFM	2021 - 99	2,200,000	0	0	2,200,000	1,897,500.00	0.31
FR0013292828 1.7500 % DANONE WFM	2017 - 99	2,200,000	0	2,200,000	0	0.00	0.00
XS2050404636 0.2000 % DH EU Fin II	2019 - 26	0	5,500,000	0	5,500,000	5,033,050.00	0.82
XS1982107903 0.1250 % Diageo Fin	2019 - 23	6,000,000	0	6,000,000	0	0.00	0.00
XS2100664114 1.5000 % Digital Dtch	2020 - 30	6,000,000	0	0	6,000,000	4,704,480.00	0.77
XS1395180802 2.6250 % Digital Euro	2016 - 24	0	5,800,000	0	5,800,000	5,670,080.00	0.93
XS1891174341 2.5000 % Digital Euro Finco	2019 - 26	0	1,500,000	0	1,500,000	1,404,075.00	0.23
XS2280835260 0.6250 % Digital Hldg	2021 - 31	1,500,000	0	1,500,000	0	0.00	0.00
XS2010039035 0.9500 % Dt Bahn Fin WFM	2019 - 99	1,000,000	0	1,000,000	0	0.00	0.00
XS1828032786 1.3750 % Dt Tel	2018 - 25	0	6,500,000	1,500,000	5,000,000	4,851,750.00	0.79
XS1382791975 1.5000 % Dt Tel	2016 - 28	4,200,000	0	0	4,200,000	3,895,500.00	0.64
EU000A284451 0.0000 % EC	2020 - 25	0	11,500,000	0	11,500,000	10,685,570.00	1.74
PTEDPNOM0015 1.6250 % EDP	2020 - 27	0	2,000,000	0	2,000,000	1,857,600.00	0.30
PTEDPROM0029 1.8750 % EDP	2021 - 81	2,500,000	0	0	2,500,000	2,178,500.00	0.36
PTEDPLOM0017 1.7000 % EDP Energias de Portugal	2020 - 80	2,700,000	0	0	2,700,000	2,450,412.00	0.40
XS2386186063 0.5000 % Eli Lilly	2021 - 33	7,500,000	500,000	4,000,000	4,000,000	3,033,600.00	0.50
XS1953833750 1.1250 % Elisa	2019 - 26	6,000,000	0	0	6,000,000	5,562,600.00	0.91

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2331315635 0.3750 % Enexis Holdings	2021 - 33	8,000,000	0	3,200,000	4,800,000	3,570,720.00	0.58
FR0013516069 0.3750 % EssilorLuxott	2020 - 26	0	9,200,000	0	9,200,000	8,566,120.00	1.40
XS2171713006 1.1130 % Eurogrid	2020 - 32	5,000,000	0	1,500,000	3,500,000	2,833,250.00	0.46
XS2548490734 3.0000 % FMO-NL	2022 - 27	0	3,100,000	0	3,100,000	3,104,814.30	0.51
FR0013205069 1.0000 % Gecina	2016 - 29	8,000,000	0	500,000	7,500,000	6,404,100.00	1.05
FR0013284205 1.3750 % Gecina	2017 - 28	0	1,200,000	0	1,200,000	1,088,280.00	0.18
FR0012448025 1.5000 % Gecina	2015 - 25	0	5,700,000	3,000,000	2,700,000	2,597,940.00	0.42
XS0222383027 4.0000 % GSK Cap	2005 - 25	0	10,000,000	0	10,000,000	10,180,000.00	1.66
XS2530219349 2.6250 % Henkel	2022 - 27	0	2,000,000	0	2,000,000	1,960,400.00	0.32
XS2295335413 1.4500 % Iberdrola International WFM	2021 - 99	3,000,000	1,500,000	0	4,500,000	3,816,405.00	0.62
XS1890845875 3.2500 % Iberdrola WFM	2019 - 99	0	2,500,000	0	2,500,000	2,412,800.00	0.39
XS2580221658 4.8750 % Iberdrola WFM	2023 - 99	0	2,300,000	0	2,300,000	2,213,129.00	0.36
XS1998930926 0.2500 % IBRD	2019 - 29	17,000,000	0	3,200,000	13,800,000	11,734,002.00	1.91
FR0014001IM0 0.6250 % Icade	2021 - 31	0	1,200,000	0	1,200,000	886,176.00	0.14
FR0014007NF1 1.0000 % Icade	2022 - 30	3,500,000	4,500,000	3,000,000	5,000,000	4,015,500.00	0.66
FR0013281755 1.5000 % Icade	2017 - 27	0	1,000,000	0	1,000,000	896,440.00	0.15
FR0013320058 1.6250 % Icade	2018 - 28	0	1,400,000	0	1,400,000	1,241,940.00	0.20
FR0013181906 1.7500 % Icade	2016 - 26	0	2,300,000	0	2,300,000	2,148,798.00	0.35
XS1646530565 2.0000 % Ignitis Grupe	2017 - 27	2,100,000	0	2,100,000	0	0.00	0.00
XS2194283839 1.6250 % Infineon Tech	2020 - 29	4,000,000	0	1,000,000	3,000,000	2,697,600.00	0.44
FR00140082Z6 1.6250 % JCDECAUX	2022 - 30	1,000,000	0	1,000,000	0	0.00	0.00
XS2343510520 0.5000 % Kellogg	2021 - 29	8,000,000	1,400,000	1,400,000	8,000,000	6,630,400.00	1.08
XS1679515038 0.6250 % Kimberly	2017 - 24	3,000,000	0	3,000,000	0	0.00	0.00
FR0013030038 2.1250 % Klepierre	2015 - 25	0	2,000,000	2,000,000	0	0.00	0.00
XS2534891978 3.2500 % Knorr	2022 - 27	0	4,400,000	4,400,000	0	0.00	0.00
XS2018636600 0.2500 % Kon Ah Del	2019 - 25	9,300,000	1,000,000	6,300,000	4,000,000	3,742,280.00	0.61

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS1495373505 0.7500 % Kon DSM	2016 - 26	0	1,200,000	0	1,200,000	1,117,200.00	0.18
XS2150015555 1.7500 % Koninklijke Ahold Delhaize	2020 - 27	2,000,000	0	2,000,000	0	0.00	0.00
FR0014009EIO 0.3750 % L'Oreal	2022 - 24	0	2,500,000	0	2,500,000	2,436,375.00	0.40
FR0014009EJ8 0.8750 % L'Oreal	2022 - 26	8,400,000	0	5,400,000	3,000,000	2,814,900.00	0.46
FR0014009EH2 3.7120 % L'Oreal	2022 - 24	3,000,000	500,000	0	3,500,000	3,521,350.00	0.57
FR0014001IO6 0.0000 % La Poste	2021 - 29	2,700,000	0	2,700,000	0	0.00	0.00
FR0013331949 3.1250 % La Poste WFM	2018 - 99	3,000,000	0	3,000,000	0	0.00	0.00
XS1972557737 0.5000 % LG Chem	2019 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS1900101046 1.5000 % Luchthaven	2018 - 30	1,500,000	0	0	1,500,000	1,304,625.00	0.21
FR0013482825 0.0000 % LVMH	2020 - 26	0	4,800,000	2,800,000	2,000,000	1,836,120.00	0.30
ES0000101933 0.4190 % Madrid	2020 - 30	1,200,000	0	0	1,200,000	980,268.00	0.16
ES0000101909 1.5710 % Madrid	2019 - 29	1,450,000	0	0	1,450,000	1,314,845.50	0.21
XS1960678099 0.3750 % Medtronic	2019 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS2238789460 0.3750 % Medtronic	2020 - 28	6,000,000	0	0	6,000,000	5,101,380.00	0.83
XS2535307743 2.6250 % Medtronic	2022 - 25	0	5,400,000	0	5,400,000	5,292,540.00	0.86
DE000A3H3JM4 0.7500 % Mercedes-Benz	2021 - 33	7,000,000	0	4,600,000	2,400,000	1,879,200.00	0.31
DE000A289QR9 0.7500 % Mercedes-Benz	2020 - 30	2,000,000	0	0	2,000,000	1,679,520.00	0.27
XS1028941117 1.8750 % Merck & Co	2014 - 26	2,500,000	3,500,000	0	6,000,000	5,731,980.00	0.94
XS2102916793 0.1250 % Merck Fin	2020 - 25	2,000,000	0	2,000,000	0	0.00	0.00
XS2102932055 0.5000 % Merck Fin	2020 - 28	2,700,000	0	2,700,000	0	0.00	0.00
XS2011260705 2.8750 % Merck KGaA	2019 - 79	3,000,000	0	2,400,000	600,000	524,190.00	0.09
XS2384723263 0.2500 % Mondelez	2021 - 29	5,300,000	2,500,000	0	7,800,000	6,331,338.00	1.03
XS2287624584 0.1250 % Motability	2021 - 28	6,000,000	500,000	0	6,500,000	5,496,400.00	0.90
XS2010032881 0.8750 % Nasdaq Inc	2020 - 30	5,000,000	0	3,500,000	1,500,000	1,231,080.00	0.20
FI4000496286 0.7500 % Neste	2021 - 28	2,500,000	0	2,500,000	0	0.00	0.00
XS2010045511 2.1250 % NGG Fin	2019 - 82	2,000,000	0	0	2,000,000	1,685,620.00	0.28

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2010044977 1.6250 % NGG Finance	2019 - 79	4,000,000	0	4,000,000	0	0.00	0.00
XS2235996217 0.0000 % Novartis	2020 - 28	7,700,000	500,000	8,200,000	0	0.00	0.00
XS2224439385 2.5000 % OMV WFM	2020 - 99	5,000,000	0	5,000,000	0	0.00	0.00
XS2013539635 1.0000 % Optus Fin	2019 - 29	8,000,000	0	4,000,000	4,000,000	3,305,800.00	0.54
FR0013444684 0.5000 % ORANGE	2019 - 32	5,000,000	0	5,000,000	0	0.00	0.00
FR0013413887 2.3750 % ORANGE WFM	2019 - 99	5,000,000	0	5,000,000	0	0.00	0.00
XS1721760541 1.5000 % Orsted	2017 - 29	0	4,000,000	0	4,000,000	3,530,000.00	0.58
XS1963553919 0.7500 % PepsiCo	2019 - 27	6,000,000	0	6,000,000	0	0.00	0.00
XS2047619064 0.6250 % PostNL	2019 - 26	3,000,000	2,000,000	0	5,000,000	4,494,550.00	0.73
XS1900750107 0.6250 % Procter	2018 - 24	0	5,000,000	0	5,000,000	4,809,100.00	0.78
XS2439004339 2.7650 % Prologis	2022 - 24	1,200,000	2,480,000	1,200,000	2,480,000	2,476,032.00	0.40
XS2112475509 0.3750 % Prologis Euro Finance	2020 - 28	3,500,000	600,000	1,000,000	3,100,000	2,638,534.00	0.43
BE0002237064 1.8750 % Proximus	2015 - 25	1,800,000	5,600,000	0	7,400,000	7,112,752.57	1.16
BE6265262327 2.3750 % Proximus	2014 - 24	0	3,100,000	0	3,100,000	3,063,730.00	0.50
XS2010039118 5.8750 % Quatrim	2019 - 24	500,000	2,900,000	2,100,000	1,300,000	1,091,090.00	0.18
FR0011801596 0.0000 % Rallye	2014 - 32	17,300,000	600,000	4,100,000	13,800,000	138,000.00	0.02
FR0012017903 0.0000 % Rallye	2014 - 32	7,000,000	500,000	0	7,500,000	137,008.35	0.02
FR0013257557 0.0000 % Rallye	2017 - 32	1,900,000	900,000	0	2,800,000	23,847.94	0.00
XS2177013765 0.7500 % Reck Ben Tr	2020 - 30	2,000,000	0	2,000,000	0	0.00	0.00
XS2343540519 0.5000 % Red Elec Fin	2021 - 33	4,200,000	0	0	4,200,000	3,264,240.00	0.53
XS1789751531 1.0000 % Richemont International Holding	2018 - 26	0	9,000,000	1,500,000	7,500,000	7,107,000.00	1.16
XS1195056079 0.8750 % Roche Finance Europe BV	2015 - 25	0	9,300,000	0	9,300,000	8,991,519.00	1.47
FR0014009KQ0 1.2500 % Sanofi	2022 - 29	0	4,700,000	0	4,700,000	4,244,288.00	0.69
FR0013505112 1.5000 % Sanofi	2020 - 30	4,000,000	0	2,200,000	1,800,000	1,629,180.00	0.27
DE000A2TSTF5 1.2500 % SAP	2018 - 28	4,000,000	2,700,000	0	6,700,000	6,156,563.00	1.00
FR0012939841 1.5000 % Schneider	2015 - 23	0	500,000	0	500,000	496,875.00	0.08

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
FR0013015559 1.8410 % Schneider	2015 - 25	0	2,900,000	0	2,900,000	2,776,750.00	0.45
FR001400H5F4 3.3750 % Schneider	2023 - 25	0	3,000,000	0	3,000,000	3,005,912.46	0.49
XS2360041474 0.5000 % SEGRO Cap	2021 - 31	3,500,000	800,000	1,300,000	3,000,000	2,088,600.00	0.34
XS2455401328 1.2500 % SEGRO Cap	2022 - 26	0	1,000,000	0	1,000,000	908,000.00	0.15
XS2511906310 3.7500 % SELP Finance	2022 - 27	0	2,000,000	0	2,000,000	1,859,400.00	0.30
XS2601458602 4.0000 % Siem Ener Fin	2023 - 26	0	1,500,000	0	1,500,000	1,508,100.00	0.25
XS1321424670 2.2500 % Sky	2015 - 25	5,000,000	0	5,000,000	0	0.00	0.00
XS2532473555 4.5650 % Smith & Neph	2022 - 29	0	5,000,000	0	5,000,000	5,170,990.70	0.84
XS2388182573 0.5000 % Smurfit Kappa Treasury Unlimited	2021 - 29	1,500,000	1,800,000	0	3,300,000	2,663,295.46	0.43
XS1676952481 0.8750 % SSE	2017 - 25	2,500,000	0	0	2,500,000	2,354,850.00	0.38
XS1875284702 1.3750 % SSE	2018 - 27	5,000,000	0	0	5,000,000	4,622,750.00	0.75
XS2265360359 0.6250 % Stora Enso	2020 - 30	1,300,000	1,700,000	2,500,000	500,000	391,265.00	0.06
XS2087622069 0.2500 % Stryker	2019 - 24	0	4,000,000	0	4,000,000	3,800,400.00	0.62
XS1914485534 1.1250 % Stryker	2018 - 23	0	2,000,000	0	2,000,000	1,972,500.00	0.32
XS1914502304 2.1250 % Stryker	2018 - 27	0	4,500,000	0	4,500,000	4,245,300.00	0.69
XS2169243479 0.3750 % Swisscom Finance	2020 - 28	6,500,000	2,000,000	0	8,500,000	7,207,745.00	1.18
XS2197348324 0.7500 % Takeda	2020 - 27	6,000,000	0	1,200,000	4,800,000	4,292,160.00	0.70
XS1907150350 1.1250 % Tele2	2018 - 24	6,400,000	0	0	6,400,000	6,216,000.00	1.01
XS1907150780 2.1250 % Tele2	2018 - 28	3,500,000	0	2,000,000	1,500,000	1,381,800.00	0.23
XS2109819859 2.5020 % Tele Eu WFM	2020 - 99	4,500,000	0	3,300,000	1,200,000	1,025,760.00	0.17
XS2262065159 0.1250 % TenneT	2020 - 32	3,700,000	0	0	3,700,000	2,800,123.00	0.46
XS1632897762 0.7500 % TenneT	2017 - 25	1,000,000	0	0	1,000,000	952,250.00	0.16
XS2207430120 2.3740 % TenneT Holding WFM	2020 - 99	5,500,000	0	0	5,500,000	5,110,655.00	0.83
XS1858912915 1.0000 % Terna	2018 - 23	5,200,000	0	1,200,000	4,000,000	3,976,960.00	0.65
XS1980270810 1.0000 % Terna	2019 - 26	1,400,000	0	0	1,400,000	1,309,644.00	0.21
XS2289877941 0.3750 % Tesco Corporate Treasury Services	2021 - 29	9,400,000	0	9,400,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2407911705 0.5330 % Ther Fish Fin	2021 - 23	1,200,000	0	1,200,000	0	0.00	0.00
XS2557526006 3.2000 % Thermo	2022 - 26	0	1,500,000	0	1,500,000	1,490,550.00	0.24
XS2407914394 0.0000 % Thermo Fisher Scientific	2021 - 25	6,000,000	1,600,000	0	7,600,000	6,977,401.92	1.14
FR0014000L31 0.0000 % UNEDIC	2020 - 30	4,100,000	0	4,100,000	0	0.00	0.00
XS1769090728 0.5000 % Unilever Fin	2018 - 23	900,000	0	900,000	0	0.00	0.00
XS1241577490 1.0000 % Unilever Fin	2015 - 23	3,000,000	0	3,000,000	0	0.00	0.00
XS2257961818 0.1250 % UPM-Kymmene	2020 - 28	1,000,000	0	1,000,000	0	0.00	0.00
XS1140300663 1.5000 % Verbund	2014 - 24	0	4,500,000	0	4,500,000	4,397,940.00	0.72
XS1979280853 0.8750 % Verizon	2019 - 27	3,400,000	0	0	3,400,000	3,078,530.00	0.50
XS2176560444 1.3000 % Verizon	2020 - 33	3,500,000	0	3,500,000	0	0.00	0.00
XS2123970167 0.2500 % VF Corp	2020 - 28	5,500,000	0	5,500,000	0	0.00	0.00
FR0014000PF1 0.0000 % Vinci	2020 - 28	3,000,000	0	3,000,000	0	0.00	0.00
XS2262961076 2.7500 % ZF Fin	2020 - 27	3,000,000	0	3,000,000	0	0.00	0.00
XS2231715322 3.0000 % ZF Fin	2020 - 25	500,000	0	500,000	0	0.00	0.00
XS2582404724 5.7500 % ZF Fin	2023 - 26	0	4,000,000	0	4,000,000	4,020,000.00	0.66
XS2338564870 2.0000 % ZF Finance	2021 - 27	1,700,000	0	1,700,000	0	0.00	0.00
Total						438,708,022.87	71.60
GBP							
XS2482388449 5.0632 % ADB	2022 - 29	0	1,500,000	1,000,000	500,000	590,557.19	0.10
XS2199627030 3.6250 % B&M EurValRet	2020 - 25	3,900,000	0	3,900,000	0	0.00	0.00
XS2193663619 4.2500 % BP Capital Markets WFM	2020 - 99	2,000,000	0	2,000,000	0	0.00	0.00
XS1997070781 2.1250 % Orsted	2019 - 27	0	3,100,000	300,000	2,800,000	2,882,925.35	0.47
XS2044910466 3.7500 % Pearson Fdg	2020 - 30	0	1,000,000	0	1,000,000	1,017,652.52	0.17
XS2347091279 3.5000 % Premier Food	2021 - 26	0	1,100,000	0	1,100,000	1,137,323.45	0.19
XS2195190876 3.7400 % SSE WFM	2020 - 99	2,000,000	0	1,200,000	800,000	831,879.71	0.14
Total						6,460,338.22	1.05

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
JPY							
XS1580340260 0.3720 % Starbucks	2017 - 24	300,000,000	0	0	300,000,000	1,990,957.07	0.32
Total						1,990,957.07	0.32
SEK							
SE0010599324 2.3240 % Willhem	2018 - 23	30,000,000	0	30,000,000	0	0.00	0.00
Total						0.00	0.00
USD							
US002824BQ25 1.4000 % Abbott Laboratories	2020 - 30	2,500,000	0	2,500,000	0	0.00	0.00
US00287YBV02 2.9500 % AbbVie	2020 - 26	4,500,000	0	4,500,000	0	0.00	0.00
US03040WUAU99 3.4500 % AmericanWater	2019 - 29	2,500,000	0	400,000	2,100,000	1,795,746.35	0.29
US03040WAS44 3.7500 % AmericanWater Capital	2018 - 28	2,000,000	2,300,000	4,300,000	0	0.00	0.00
US031162CT53 2.2000 % Amgen	2020 - 27	2,000,000	0	0	2,000,000	1,673,864.39	0.27
US031162CU27 2.4500 % Amgen	2020 - 30	1,500,000	0	1,500,000	0	0.00	0.00
US031162DD92 3.0000 % Amgen	2022 - 29	0	8,900,000	1,900,000	7,000,000	5,878,187.40	0.96
US031162BV19 3.6250 % Amgen	2014 - 24	1,300,000	0	1,300,000	0	0.00	0.00
US032654AS42 2.9500 % Analog Devices	2020 - 25	0	4,000,000	0	4,000,000	3,523,762.89	0.58
US037833BU32 2.8500 % Apple	2016 - 23	5,000,000	0	5,000,000	0	0.00	0.00
US037833CX61 3.0000 % Apple	2017 - 27	1,700,000	4,000,000	2,200,000	3,500,000	3,063,884.19	0.50
US00206RDQ20 4.2500 % AT&T	2017 - 27	0	1,200,000	0	1,200,000	1,081,788.86	0.18
US00206RMH20 5.4637 % AT&T	2021 - 24	2,000,000	0	0	2,000,000	1,808,295.10	0.30
US134429BF51 3.9500 % Camb Soup	2018 - 25	3,000,000	0	3,000,000	0	0.00	0.00
US134429BG35 4.1500 % Camb Soup	2018 - 28	5,800,000	0	5,800,000	0	0.00	0.00
US19416QEC06 2.1000 % Colgate	2013 - 23	2,000,000	800,000	2,800,000	0	0.00	0.00
US205887CC49 4.8500 % Conagra Brands	2018 - 28	1,500,000	0	1,500,000	0	0.00	0.00
US222213BA75 3.0000 % Council Eu	2022 - 25	0	8,650,000	0	8,650,000	7,639,731.32	1.25
US235851AQ51 3.3500 % Danaher	2015 - 25	0	5,000,000	0	5,000,000	4,421,556.78	0.72
USF12033TN02 2.5890 % DANONE	2016 - 23	0	1,000,000	1,000,000	0	0.00	0.00
XS2053914524 1.8750 % DBJ	2019 - 24	7,000,000	0	7,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US23291KAG04 2.2000 % DH EU Fin II	2019 - 24	0	2,500,000	0	2,500,000	2,179,088.08	0.36
US25243YBF51 5.2000 % Diageo Cap	2022 - 25	0	600,000	600,000	0	0.00	0.00
US278865BK50 0.9000 % Ecolab	2021 - 23	0	1,200,000	0	1,200,000	1,059,781.88	0.17
US278865BF65 1.3000 % Ecolab	2020 - 31	7,800,000	0	800,000	7,000,000	5,089,359.23	0.83
XS2233217558 1.7100 % EDP Fin	2020 - 28	0	400,000	0	400,000	314,474.48	0.05
US298785JJ68 0.6250 % EIB	2020 - 27	0	7,700,000	0	7,700,000	6,108,930.89	1.00
XS1811852109 2.8750 % European Investment Bank	2018 - 25	0	9,000,000	0	9,000,000	7,959,699.23	1.30
US30212PAJ49 4.5000 % Expedia Grp	2014 - 24	3,400,000	0	3,400,000	0	0.00	0.00
US31572UAF30 5.5000 % Fibria	2017 - 27	0	1,000,000	0	1,000,000	901,916.58	0.15
XS1953035844 2.7500 % FMO-NL	2019 - 24	8,000,000	7,000,000	7,000,000	8,000,000	7,114,721.01	1.16
US345370DA55 3.2500 % Ford Motor	2021 - 32	1,100,000	0	550,000	550,000	384,112.64	0.06
US375558BM47 2.9500 % Gilead Sciences	2016 - 27	6,700,000	0	0	6,700,000	5,806,141.89	0.95
US418056AX57 3.0000 % Hasbro	2019 - 24	4,500,000	3,500,000	0	8,000,000	7,006,609.39	1.14
US418056AH08 6.6000 % Hasbro	1998 - 28	3,500,000	0	2,100,000	1,400,000	1,327,824.68	0.22
XS2407954002 1.7500 % Henkel	2021 - 26	8,000,000	0	0	8,000,000	6,561,502.01	1.07
US40434LAJ44 2.6500 % HP	2021 - 31	4,700,000	2,000,000	0	6,700,000	4,925,820.03	0.80
US42824CBL28 5.9000 % HP	2023 - 24	0	2,440,000	0	2,440,000	2,235,519.39	0.36
US42824CBM01 6.1020 % HP	2023 - 26	0	2,000,000	0	2,000,000	1,829,439.11	0.30
US444859BP69 0.6500 % Humana	2021 - 23	0	7,000,000	7,000,000	0	0.00	0.00
US444859BD30 3.8500 % Humana	2014 - 24	0	6,146,000	0	6,146,000	5,478,859.71	0.89
US448814DC42 8.5000 % Hydro Quebec	1989 - 29	2,200,000	0	2,200,000	0	0.00	0.00
US459058KJ14 3.1250 % IBRD	2022 - 27	0	8,000,000	0	8,000,000	7,085,308.05	1.16
US459058JG93 0.7500 % Int. Bank for Reconstruction and Development	2020 - 30	8,000,000	0	8,000,000	0	0.00	0.00
US494368CC54 1.0500 % Kimberly	2020 - 27	1,000,000	0	1,000,000	0	0.00	0.00
US501044DP37 2.2000 % Kroger	2020 - 30	3,000,000	0	3,000,000	0	0.00	0.00
US501044DJ76 3.7000 % Kroger	2017 - 27	3,000,000	0	3,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
USY52758AC63 3.2500 % LG Chem	2019 - 24	4,000,000	1,700,000	0	5,700,000	5,026,320.21	0.82
USK0479SAE83 3.8750 % Moeller	2015 - 25	0	3,500,000	3,500,000	0	0.00	0.00
US615369AK14 2.6250 % Moody's	2018 - 23	1,500,000	0	1,500,000	0	0.00	0.00
US66989HAR93 2.2000 % Novartis	2020 - 30	1,000,000	0	1,000,000	0	0.00	0.00
US66989HAE80 2.4000 % Novartis	2012 - 22	1,790,000	0	1,790,000	0	0.00	0.00
US717081FB45 1.7500 % Pfizer	2021 - 31	7,500,000	0	800,000	6,700,000	5,061,562.37	0.83
US742718FL83 0.5500 % Procter	2020 - 25	0	2,000,000	0	2,000,000	1,660,399.97	0.27
US742718FY05 4.1000 % Procter	2023 - 26	0	2,200,000	0	2,200,000	2,001,299.79	0.33
US74340XBR17 1.2500 % ProLogis	2020 - 30	2,200,000	0	0	2,200,000	1,582,050.84	0.26
USU75000BK18 2.6250 % Roche	2016 - 26	0	1,000,000	0	1,000,000	863,879.15	0.14
USY8085FBJ85 6.2500 % SK Hynix	2023 - 26	0	1,100,000	0	1,100,000	997,520.28	0.16
US83192PAA66 2.0320 % Smith & Neph	2020 - 30	0	5,900,000	0	5,900,000	4,355,250.42	0.71
USU84697AD00 4.7380 % Sprint Spectrum	2018 - 25	500,000	0	0	500,000	224,765.81	0.04
US855244AK58 2.4500 % Starbucks	2016 - 26	6,700,000	4,000,000	8,700,000	2,000,000	1,709,582.24	0.28
US855244BB41 2.7051 % Starbucks	2022 - 24	4,000,000	0	4,000,000	0	0.00	0.00
US871829BK24 2.4000 % Sysco	2020 - 30	7,700,000	0	6,200,000	1,500,000	1,183,323.79	0.19
US874060AX48 2.0500 % Takeda Pharmaceutical Co	2020 - 30	4,000,000	0	4,000,000	0	0.00	0.00
US883556BZ47 2.6000 % Thermo	2019 - 29	4,000,000	0	4,000,000	0	0.00	0.00
US87264ABD63 3.7500 % T-Mobile US	2021 - 27	3,000,000	0	0	3,000,000	2,625,724.35	0.43
US87264ABF12 3.8750 % T-Mobile USA	2021 - 30	2,600,000	0	0	2,600,000	2,220,902.07	0.36
XS1678630432 2.1250 % TWDC Ent	2017 - 22	3,000,000	0	3,000,000	0	0.00	0.00
US904764BH90 2.1250 % Unilever	2019 - 29	2,500,000	0	0	2,500,000	1,995,184.75	0.33
US254687FL52 2.0000 % Walt Disney	2019 - 29	2,000,000	0	2,000,000	0	0.00	0.00
US94106LBP31 1.5000 % Waste	2020 - 31	1,600,000	0	0	1,600,000	1,173,966.66	0.19
Total						136,937,658.26	22.35
Total Bonds, listed on an official stock exchange						591,204,108.30	96.48

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Total Securities						591,204,108.30	96.48
Total Securities						591,204,108.30	96.48
Current account balance						17,247,464.65	2.81
Derivative financial instruments						1,634,474.43	0.27
Other assets						3,886,985.99	0.63
Total assets as of 30.04.2023						613,973,033.37	100.20
Liabilities						-1,211,620.90	-0.20
Net assets as of 30.04.2023						612,761,412.47	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
CAD	Purchase	2,500,000.00	EUR	1,701,587.79	11.05.2023	LGT Bank AG	-32,333.78	-0.01
CHF	Purchase	3,100,000.00	EUR	3,158,373.05	11.05.2023	LGT Bank AG	-1,196.58	0.00
USD	Purchase	3,000,000.00	EUR	2,766,631.84	11.05.2023	LGT Bank AG	-50,291.15	-0.01
CHF	Purchase	6,113,783.90	EUR	6,240,420.76	22.05.2023	LGT Bank AG	-9,825.66	0.00
CHF	Purchase	11,640,972.90	EUR	11,882,096.28	22.05.2023	LGT Bank AG	-18,708.59	0.00
CHF	Purchase	55,626.88	EUR	56,619.01	22.05.2023	LGT Bank AG	70.69	0.00
CHF	Purchase	50,584.12	EUR	51,518.30	22.05.2023	LGT Bank AG	32.29	0.00
CHF	Purchase	7,858.44	EUR	8,026.87	22.05.2023	LGT Bank AG	-18.28	0.00
CHF	Purchase	4,533,098.44	EUR	4,626,994.03	22.05.2023	LGT Bank AG	-7,285.29	0.00
CHF	Purchase	552,086,828.26	EUR	563,522,388.08	22.05.2023	LGT Bank AG	-887,276.75	-0.14
USD	Purchase	4,038,970.93	EUR	3,649,348.26	22.05.2023	LGT Bank AG	5,435.46	0.00
CAD	Sale	7,272,074.00	EUR	5,033,855.66	11.05.2023	LGT Bank AG	178,280.18	0.03
CHF	Sale	8,400,000.00	EUR	8,485,919.94	11.05.2023	LGT Bank AG	-69,009.84	-0.01
GBP	Sale	6,747,401.00	EUR	7,542,467.59	11.05.2023	LGT Bank AG	-135,015.41	-0.02
JPY	Sale	295,358,501.00	EUR	2,104,649.59	11.05.2023	LGT Bank AG	137,473.45	0.02
USD	Sale	160,000,000.00	EUR	148,463,633.37	11.05.2023	LGT Bank AG	3,592,129.87	0.59
CHF	Sale	371,307.12	EUR	379,580.84	22.05.2023	LGT Bank AG	1,179.45	0.00
CHF	Sale	5,216.46	EUR	5,324.02	22.05.2023	LGT Bank AG	7.89	0.00
CHF	Sale	1,744.28	EUR	1,776.41	22.05.2023	LGT Bank AG	-1.20	0.00
CHF	Sale	9,059.19	EUR	9,246.40	22.05.2023	LGT Bank AG	14.12	0.00
CHF	Sale	30,939.25	EUR	31,483.18	22.05.2023	LGT Bank AG	-47.20	0.00
CHF	Sale	557,397.24	EUR	569,410.08	22.05.2023	LGT Bank AG	1,363.10	0.00
CHF	Sale	105,696.83	EUR	107,653.65	22.05.2023	LGT Bank AG	-62.65	0.00
CHF	Sale	7,804.53	EUR	7,949.02	22.05.2023	LGT Bank AG	-4.62	0.00
CHF	Sale	108,728.75	EUR	110,730.42	22.05.2023	LGT Bank AG	-75.72	0.00
CHF	Sale	47,861.55	EUR	48,885.06	22.05.2023	LGT Bank AG	109.06	0.00
Total Forward exchange transactions							2,704,942.84	0.44

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 23	-500	100,000.00	12.06.2023	EUREX	-58,985,000.00	-960,000.00	-0.16
Bund JUN 23	-350	100,000.00	12.06.2023	EUREX	-47,446,000.00	-980,000.00	-0.16
EURO BUXL JUN 23	-90	100,000.00	12.06.2023	EUREX	-12,555,000.00	-293,400.00	-0.05
US 10yr Note JUN 23	-270	100,000.00	30.06.2023	CBOT	-28,183,618.93	-879,185.18	-0.14
US 10yr Ultra JUN 23	-100	100,000.00	30.06.2023	CBOT	-11,004,680.24	-238,073.72	-0.04
Total					-158,174,299.17	-3,350,658.90	-0.55

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
US 5yr Note JUN 23	1,450	100,000.00	06.07.2023	CBOT	144,181,769.45	2,280,190.49	0.37
Total					144,181,769.45	2,280,190.49	0.37
Total open derivative financial instruments at the end of the period under review						1,634,474.43	0.27

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	CHF	EUR	8,115.30	7,822.72
20.05.2022	CHF	EUR	31,678,986.59	31,252,946.42
20.05.2022	CHF	EUR	10,453.63	10,313.04
20.05.2022	CHF	EUR	33,721.80	32,670.59
20.05.2022	CHF	EUR	15,797,918.70	15,585,457.74
20.05.2022	CHF	EUR	579,691,169.67	571,895,095.73
20.05.2022	CHF	EUR	166,089.44	161,130.49
20.05.2022	CHF	EUR	2,692.17	2,576.30
20.05.2022	CHF	EUR	77,965.05	74,410.04
20.05.2022	CHF	EUR	10,893.96	10,656.05
20.05.2022	CHF	EUR	17,116.72	16,418.11
20.05.2022	CHF	EUR	356,542.42	348,217.92
20.05.2022	CHF	EUR	6,665,472.86	6,575,831.13
20.05.2022	CHF	EUR	42,902.07	41,913.91
20.05.2022	CHF	EUR	62,900.60	60,497.28
20.05.2022	EUR	CHF	354,450.61	371,912.27
20.05.2022	EUR	CHF	6,307,766.23	6,568,276.98
20.05.2022	EUR	CHF	7,094.36	7,292.32
20.05.2022	EUR	CHF	305,936.23	315,810.02
20.05.2022	EUR	CHF	21,562.02	22,624.25
20.05.2022	EUR	CHF	14,872,784.87	15,487,030.89
20.05.2022	EUR	CHF	155,755.66	160,195.32
20.05.2022	EUR	CHF	6,547,205.88	6,860,319.45
20.05.2022	EUR	CHF	42,346.14	44,030.42
20.05.2022	EUR	CHF	14,689.21	15,314.96
20.05.2022	EUR	CHF	12,325.68	12,723.48
20.05.2022	EUR	CHF	7,133.95	7,302.48
20.05.2022	EUR	CHF	543,987,225.52	566,453,897.93
20.05.2022	EUR	CHF	132,442.18	136,710.00
20.05.2022	EUR	CHF	157,427.06	161,146.12
20.05.2022	EUR	CHF	30,264,150.53	31,514,059.95
20.05.2022	EUR	CHF	11,488.89	11,764.09
20.05.2022	EUR	CHF	72,504.95	74,571.63
20.05.2022	EUR	CHF	20,675.47	21,006.13

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	EUR	CHF	6,211,998.87	6,376,952.29
20.05.2022	EUR	USD	94,148.92	99,310.54
20.05.2022	EUR	USD	436,358.68	471,269.56
20.05.2022	EUR	USD	4,986,463.37	5,183,428.67
20.05.2022	EUR	USD	52,414.86	55,175.76
20.05.2022	USD	EUR	5,809,184.53	5,349,969.87
21.06.2022	CHF	EUR	31,442.95	30,547.72
21.06.2022	CHF	EUR	8,979.10	8,624.83
21.06.2022	CHF	EUR	35,856.80	34,392.50
21.06.2022	CHF	EUR	15,487,030.89	14,876,556.52
21.06.2022	CHF	EUR	31,514,059.95	30,271,825.33
21.06.2022	CHF	EUR	6,288.59	6,096.93
21.06.2022	CHF	EUR	113,483.16	110,536.69
21.06.2022	CHF	EUR	49,500.55	48,148.73
21.06.2022	CHF	EUR	893.79	858.77
21.06.2022	CHF	EUR	6,568,276.98	6,309,365.84
21.06.2022	CHF	EUR	19,778.22	19,024.91
21.06.2022	CHF	EUR	124,161.36	118,712.91
21.06.2022	CHF	EUR	566,453,897.93	544,125,177.16
21.06.2022	EUR	CHF	14,748,829.45	15,324,033.80
21.06.2022	EUR	CHF	43,122.14	44,895.50
21.06.2022	EUR	CHF	545,191,432.08	566,453,897.93
21.06.2022	EUR	CHF	47,287.52	49,303.10
21.06.2022	EUR	CHF	156,603.89	162,997.09
21.06.2022	EUR	CHF	1,727.91	1,798.90
21.06.2022	EUR	CHF	34,589.15	35,960.40
21.06.2022	EUR	CHF	1,743.67	1,794.68
21.06.2022	EUR	CHF	5,946,326.54	6,178,233.27
21.06.2022	EUR	CHF	68,507.86	71,304.62
21.06.2022	EUR	CHF	13,086.27	13,467.00
21.06.2022	EUR	CHF	30,465,664.80	31,653,825.73
21.06.2022	EUR	CHF	3,483.80	3,593.48
21.06.2022	EUR	CHF	28,073.97	28,905.49
21.06.2022	EUR	CHF	281,634.10	289,833.60
21.06.2022	EUR	CHF	89,515.60	91,708.20
21.06.2022	EUR	CHF	7,741.79	8,097.48
21.06.2022	EUR	USD	4,974,499.68	5,183,428.67
21.06.2022	USD	EUR	5,183,428.67	4,979,201.73
20.07.2022	CHF	EUR	181,205.65	183,806.14
20.07.2022	CHF	EUR	31,653,825.73	30,471,941.03
20.07.2022	CHF	EUR	12,330.36	12,464.26
20.07.2022	CHF	EUR	113,785.74	109,223.89
20.07.2022	CHF	EUR	3,512.88	3,509.66
20.07.2022	CHF	EUR	15,324,033.80	14,751,867.85
20.07.2022	CHF	EUR	566,453,897.93	545,303,746.81
20.07.2022	CHF	EUR	6,178,233.27	5,947,551.54
20.07.2022	CHF	EUR	28,151.68	27,944.97
20.07.2022	EUR	CHF	46,161.31	46,569.51
20.07.2022	EUR	CHF	78,062.74	81,326.86
20.07.2022	EUR	CHF	21,831.01	21,993.50
20.07.2022	EUR	CHF	192,998.17	201,068.20

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	EUR	CHF	225,084.53	234,543.48
20.07.2022	EUR	CHF	15,311,294.52	15,122,965.60
20.07.2022	EUR	CHF	417,023.22	412,057.72
20.07.2022	EUR	CHF	26,740.64	26,766.39
20.07.2022	EUR	CHF	305,045.32	316,891.45
20.07.2022	EUR	CHF	4,427.55	4,400.20
20.07.2022	EUR	CHF	564,769,842.53	557,823,173.47
20.07.2022	EUR	CHF	1,241,932.27	1,250,679.20
20.07.2022	EUR	CHF	30,038,688.27	29,669,212.40
20.07.2022	EUR	CHF	31,291.41	31,714.56
20.07.2022	EUR	CHF	8,284,323.75	8,630,724.46
20.07.2022	EUR	CHF	8,773.75	8,782.20
20.07.2022	EUR	CHF	13,002.17	13,219.35
20.07.2022	EUR	CHF	5,284.96	5,322.18
20.07.2022	EUR	CHF	362,017.18	377,230.59
20.07.2022	EUR	CHF	17,601.95	17,575.60
20.07.2022	EUR	CHF	5,723,154.93	5,652,760.12
20.07.2022	EUR	USD	55,964.89	58,360.41
20.07.2022	EUR	USD	69,187.86	72,229.64
20.07.2022	EUR	USD	183,558.51	191,472.45
20.07.2022	EUR	USD	4,810,376.18	4,861,366.17
20.07.2022	USD	EUR	5,183,428.67	4,965,369.50
04.08.2022	EUR	CAD	5,732,990.18	7,850,000.00
04.08.2022	EUR	CHF	13,612,757.88	14,000,000.00
04.08.2022	EUR	GBP	9,643,429.75	8,150,000.00
04.08.2022	EUR	JPY	2,152,211.85	296,000,000.00
04.08.2022	EUR	SEK	2,876,601.28	30,000,000.00
04.08.2022	EUR	USD	12,000,000.00	12,198,876.00
04.08.2022	EUR	USD	156,000,000.00	168,285,312.00
04.08.2022	USD	EUR	2,638,355.00	2,500,000.00
22.08.2022	CHF	EUR	12,524.40	12,873.95
22.08.2022	CHF	EUR	15,122,965.60	15,313,666.69
22.08.2022	CHF	EUR	15,039.73	15,225.84
22.08.2022	CHF	EUR	396,309.96	407,241.13
22.08.2022	CHF	EUR	29,669,212.40	30,043,342.14
22.08.2022	CHF	EUR	11,624.08	11,872.49
22.08.2022	CHF	EUR	62,840.85	64,459.56
22.08.2022	CHF	EUR	557,823,173.47	564,857,341.95
22.08.2022	CHF	EUR	5,928,527.33	6,015,774.10
22.08.2022	CHF	EUR	176,841.13	181,396.36
22.08.2022	CHF	EUR	71,374.40	73,212.92
22.08.2022	CHF	EUR	12,499.20	12,863.65
22.08.2022	CHF	EUR	22,155.75	22,547.01
22.08.2022	CHF	EUR	8,932.20	9,137.35
22.08.2022	CHF	EUR	10,609.32	10,771.68
22.08.2022	CHF	EUR	92,836.64	95,338.51
22.08.2022	CHF	EUR	5,652,760.12	5,724,041.61
22.08.2022	CHF	EUR	418,270.21	424,425.66
22.08.2022	EUR	CHF	7,164.80	7,067.52
22.08.2022	EUR	CHF	5,523.83	5,362.38
22.08.2022	EUR	CHF	582,749,328.92	563,751,700.80

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.08.2022	EUR	CHF	18,333.50	17,853.20
22.08.2022	EUR	CHF	5,345.90	5,303.34
22.08.2022	EUR	CHF	15,104,532.49	14,612,124.73
22.08.2022	EUR	CHF	2,705.51	2,658.69
22.08.2022	EUR	CHF	703,444.79	687,682.00
22.08.2022	EUR	CHF	31,730,400.95	30,695,989.88
22.08.2022	EUR	CHF	7,305.80	7,153.28
22.08.2022	EUR	CHF	5,908,208.57	5,715,600.97
22.08.2022	EUR	USD	4,846,574.91	4,964,346.68
22.08.2022	USD	EUR	52,255.31	51,175.66
22.08.2022	USD	EUR	4,861,366.17	4,798,235.78
22.08.2022	USD	EUR	50,725.20	49,307.80
20.09.2022	CHF	EUR	563,751,700.80	582,997,618.17
20.09.2022	CHF	EUR	54,957.60	56,006.49
20.09.2022	CHF	EUR	5,715,600.97	5,910,725.85
20.09.2022	CHF	EUR	30,695,989.88	31,743,920.17
20.09.2022	CHF	EUR	22,987.64	23,920.34
20.09.2022	CHF	EUR	10,678.44	10,715.23
20.09.2022	CHF	EUR	61,132.14	63,339.65
20.09.2022	CHF	EUR	44,792.28	46,461.74
20.09.2022	CHF	EUR	61,943.70	64,236.43
20.09.2022	CHF	EUR	14,612,124.73	15,110,968.01
20.09.2022	CHF	EUR	121,237.14	124,427.72
20.09.2022	CHF	EUR	6,249.46	6,463.01
20.09.2022	EUR	CHF	110,929.32	106,472.40
20.09.2022	EUR	CHF	384,191.46	371,525.44
20.09.2022	EUR	CHF	27,675.13	26,801.70
20.09.2022	EUR	CHF	60,342.22	58,223.12
20.09.2022	EUR	CHF	323,235.64	315,071.35
20.09.2022	EUR	CHF	8,974.08	8,780.00
20.09.2022	EUR	CHF	6,444,943.41	6,324,538.98
20.09.2022	EUR	CHF	7,382.89	7,110.48
20.09.2022	EUR	CHF	15,151,591.77	14,577,346.44
20.09.2022	EUR	CHF	579,385,886.93	557,427,161.82
20.09.2022	EUR	CHF	156,872.81	150,868.03
20.09.2022	EUR	CHF	5,505.73	5,309.46
20.09.2022	EUR	CHF	5,880,238.90	5,657,377.85
20.09.2022	EUR	CHF	31,261,713.01	30,076,894.09
20.09.2022	EUR	CHF	19,319.39	18,566.94
20.09.2022	EUR	CHF	5,409.66	5,271.18
20.09.2022	EUR	CHF	22,954.14	22,075.50
20.09.2022	EUR	USD	51,925.39	51,930.74
20.09.2022	EUR	USD	672,008.21	681,183.14
20.09.2022	EUR	USD	4,226,583.56	4,231,232.80
20.09.2022	USD	EUR	4,964,346.68	4,836,583.49
20.10.2022	CHF	EUR	30,247.35	31,761.82
20.10.2022	CHF	EUR	30,076,894.09	31,274,780.74
20.10.2022	CHF	EUR	14,577,346.44	15,157,925.29
20.10.2022	CHF	EUR	92,461.91	94,643.64
20.10.2022	CHF	EUR	129,235.50	133,426.70
20.10.2022	CHF	EUR	44,550.54	46,224.90

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	CHF	EUR	557,427,161.82	579,628,076.40
20.10.2022	CHF	EUR	10,386.36	10,674.38
20.10.2022	CHF	EUR	5,657,377.85	5,882,696.91
20.10.2022	CHF	EUR	2,590.26	2,742.71
20.10.2022	CHF	EUR	10,512.96	10,950.57
20.10.2022	EUR	CHF	5,838,011.71	5,625,694.90
20.10.2022	EUR	CHF	44,214.95	42,132.96
20.10.2022	EUR	CHF	319,533.90	304,487.69
20.10.2022	EUR	CHF	201,444.41	191,958.80
20.10.2022	EUR	CHF	559,493,166.66	545,785,584.08
20.10.2022	EUR	CHF	71,729.50	68,312.45
20.10.2022	EUR	CHF	28,821,847.10	28,115,711.85
20.10.2022	EUR	CHF	14,626,213.10	14,267,870.88
20.10.2022	EUR	CHF	4,567.10	4,350.40
20.10.2022	EUR	CHF	159,682.27	153,969.16
20.10.2022	EUR	CHF	32,451.59	31,073.76
20.10.2022	EUR	CHF	163,284.97	155,506.40
20.10.2022	EUR	CHF	59,689.53	57,586.79
20.10.2022	EUR	CHF	13,712.89	12,951.30
20.10.2022	EUR	CHF	5,627,212.35	5,489,345.65
20.10.2022	EUR	CHF	6,240,658.89	6,015,882.84
20.10.2022	EUR	CHF	1,414,373.80	1,363,430.88
20.10.2022	EUR	CHF	327,392.42	309,209.70
20.10.2022	EUR	CHF	20,987.62	20,149.84
20.10.2022	EUR	CHF	13,611.58	12,963.15
20.10.2022	EUR	CHF	13,599.90	13,120.80
20.10.2022	EUR	CHF	18,126.58	17,470.80
20.10.2022	EUR	USD	42,408.69	40,860.86
20.10.2022	EUR	USD	41,002.36	41,073.42
20.10.2022	EUR	USD	228,914.30	229,711.61
20.10.2022	EUR	USD	4,033,326.72	3,919,586.91
20.10.2022	USD	EUR	4,231,232.80	4,216,739.87
10.11.2022	CHF	EUR	8,100,000.00	8,203,262.67
10.11.2022	EUR	CAD	5,889,089.69	7,811,000.00
10.11.2022	EUR	CHF	8,300,000.00	8,173,425.00
10.11.2022	EUR	CHF	13,504,103.92	13,149,000.00
10.11.2022	EUR	GBP	8,148,268.58	6,866,000.00
10.11.2022	EUR	JPY	2,211,272.62	296,000,000.00
10.11.2022	EUR	SEK	2,797,687.92	29,230,000.00
10.11.2022	EUR	USD	169,903,737.40	175,000,000.00
10.11.2022	SEK	EUR	30,000,000.00	2,748,111.91
10.11.2022	USD	EUR	8,500,000.00	8,738,032.75
10.11.2022	USD	EUR	8,000,000.00	8,121,439.89
21.11.2022	CHF	EUR	28,115,711.85	28,852,370.58
21.11.2022	CHF	EUR	54,831.36	55,715.74
21.11.2022	CHF	EUR	14,267,870.88	14,641,702.84
21.11.2022	CHF	EUR	64,679.25	65,625.77
21.11.2022	CHF	EUR	52,376.43	53,341.00
21.11.2022	CHF	EUR	30,022.65	30,299.07
21.11.2022	CHF	EUR	5,489,345.65	5,633,171.79
21.11.2022	CHF	EUR	17,145.60	17,349.86

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.11.2022	CHF	EUR	8,573.10	8,710.05
21.11.2022	CHF	EUR	545,785,584.08	560,085,691.97
21.11.2022	CHF	EUR	28,330.50	28,941.84
21.11.2022	EUR	CHF	123,918.29	122,465.10
21.11.2022	EUR	CHF	12,987.13	12,877.95
21.11.2022	EUR	CHF	5,576,719.23	5,445,108.66
21.11.2022	EUR	CHF	8,239,545.67	8,109,138.38
21.11.2022	EUR	CHF	4,352.59	4,283.70
21.11.2022	EUR	CHF	28,967,523.59	28,283,890.03
21.11.2022	EUR	CHF	30,783.73	30,341.15
21.11.2022	EUR	CHF	6,182,166.53	6,036,267.40
21.11.2022	EUR	CHF	37,823.89	36,981.29
21.11.2022	EUR	CHF	28,873.99	28,458.87
21.11.2022	EUR	CHF	558,977,451.95	545,785,584.08
21.11.2022	EUR	CHF	5,228.71	5,178.90
21.11.2022	EUR	CHF	14,118.30	13,895.84
21.11.2022	EUR	USD	124,615.33	125,023.20
21.11.2022	EUR	USD	3,674,054.72	3,794,563.71
21.11.2022	USD	EUR	3,919,586.91	4,023,646.45
20.12.2022	CHF	EUR	71,694.30	72,797.40
20.12.2022	CHF	EUR	69,798.70	71,570.94
20.12.2022	CHF	EUR	8,741.40	8,914.91
20.12.2022	CHF	EUR	307,650.99	314,948.99
20.12.2022	CHF	EUR	6,036,267.40	6,189,532.61
20.12.2022	CHF	EUR	19,126.58	19,543.30
20.12.2022	CHF	EUR	55,065.78	55,923.25
20.12.2022	CHF	EUR	28,283,890.03	29,002,038.51
20.12.2022	CHF	EUR	56,785.03	57,818.42
20.12.2022	CHF	EUR	42,665.28	43,356.95
20.12.2022	CHF	EUR	5,532,515.68	5,648,438.59
20.12.2022	CHF	EUR	8,766.60	8,884.79
20.12.2022	CHF	EUR	69,600.00	71,058.33
20.12.2022	CHF	EUR	545,785,584.08	559,643,475.83
20.12.2022	CHF	EUR	16,679.91	16,968.42
20.12.2022	CHF	EUR	5,445,108.66	5,583,363.92
20.12.2022	CHF	EUR	120,127.08	121,699.81
20.12.2022	EUR	CHF	7,988.66	7,866.54
20.12.2022	EUR	CHF	28,971,471.72	28,548,488.23
20.12.2022	EUR	CHF	4,423.97	4,353.60
20.12.2022	EUR	CHF	888.29	869.39
20.12.2022	EUR	CHF	5,330.63	5,259.96
20.12.2022	EUR	CHF	559,486,604.18	551,318,099.76
20.12.2022	EUR	CHF	2,667.02	2,601.87
20.12.2022	EUR	CHF	102,971.75	100,972.35
20.12.2022	EUR	CHF	241,310.63	237,513.12
20.12.2022	EUR	CHF	6,269,292.06	6,177,760.40
20.12.2022	EUR	CHF	5,305.48	5,226.18
20.12.2022	EUR	CHF	10,691.27	10,529.76
20.12.2022	EUR	CHF	5,480,943.11	5,400,921.34
20.12.2022	EUR	CHF	111,034.80	109,605.00
20.12.2022	EUR	USD	3,646,957.54	3,879,268.73

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2022	USD	EUR	42,915.47	41,317.08
20.12.2022	USD	EUR	41,789.55	39,868.45
20.12.2022	USD	EUR	3,794,563.71	3,665,958.23
20.01.2023	CHF	EUR	551,318,099.76	560,540,675.49
20.01.2023	CHF	EUR	61,257.70	62,282.43
20.01.2023	CHF	EUR	6,177,760.40	6,281,103.39
20.01.2023	CHF	EUR	25,240.15	25,595.23
20.01.2023	CHF	EUR	51,469.24	51,987.71
20.01.2023	CHF	EUR	5,400,921.34	5,491,269.19
20.01.2023	CHF	EUR	19,277.06	19,476.56
20.01.2023	CHF	EUR	110,806.23	111,952.96
20.01.2023	CHF	EUR	28,548,488.23	29,026,053.89
20.01.2023	CHF	EUR	8,696.60	8,829.24
20.01.2023	EUR	CHF	28,610,567.62	28,690,677.21
20.01.2023	EUR	CHF	4,407.39	4,362.45
20.01.2023	EUR	CHF	30,838.74	30,532.60
20.01.2023	EUR	CHF	53,163.96	52,449.60
20.01.2023	EUR	CHF	11,487.29	11,324.43
20.01.2023	EUR	CHF	549,778,719.35	551,318,099.76
20.01.2023	EUR	CHF	160,279.85	158,389.03
20.01.2023	EUR	CHF	54,401.34	53,535.43
20.01.2023	EUR	CHF	8,877.50	8,736.20
20.01.2023	EUR	CHF	5,338.24	5,250.66
20.01.2023	EUR	CHF	6,160,510.97	6,177,760.40
20.01.2023	EUR	CHF	2,655.40	2,625.00
20.01.2023	EUR	CHF	5,193,731.49	5,208,273.94
20.01.2023	EUR	USD	3,581,965.59	3,879,268.73
20.01.2023	USD	EUR	3,879,268.73	3,636,680.33
09.02.2023	CHF	EUR	2,900,000.00	2,926,375.42
09.02.2023	EUR	CAD	5,367,544.25	7,290,000.00
09.02.2023	EUR	CHF	12,008,302.59	11,831,000.00
09.02.2023	EUR	GBP	7,758,568.44	6,785,000.00
09.02.2023	EUR	JPY	2,028,307.97	295,359,000.00
09.02.2023	EUR	USD	158,911,456.52	160,000,000.00
21.02.2023	CHF	EUR	26,297.40	26,234.78
21.02.2023	CHF	EUR	248,012.71	247,711.25
21.02.2023	CHF	EUR	551,318,099.76	550,505,003.87
21.02.2023	CHF	EUR	8,787.40	8,849.55
21.02.2023	CHF	EUR	5,208,273.94	5,200,592.66
21.02.2023	CHF	EUR	74,380.10	74,563.75
21.02.2023	CHF	EUR	6,458,484.10	6,489,784.33
21.02.2023	CHF	EUR	13,137.90	13,173.64
21.02.2023	CHF	EUR	95,688.92	96,979.03
21.02.2023	CHF	EUR	1,754.00	1,773.57
21.02.2023	CHF	EUR	21,926.50	22,232.71
21.02.2023	CHF	EUR	7,000.64	7,050.15
21.02.2023	CHF	EUR	28,690,677.21	28,648,363.58
21.02.2023	CHF	EUR	53,529.33	54,150.60
21.02.2023	CHF	EUR	6,177,760.40	6,168,649.30
21.02.2023	CHF	EUR	144,667.05	146,567.00
21.02.2023	CHF	EUR	7,016.00	7,094.27

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.02.2023	CHF	EUR	17,522.80	17,491.37
21.02.2023	CHF	EUR	115,713.84	115,745.44
21.02.2023	CHF	EUR	20,191.24	20,463.47
21.02.2023	CHF	EUR	127,180.95	127,679.28
21.02.2023	CHF	EUR	66,571.44	66,373.85
21.02.2023	EUR	CHF	245,121.19	243,410.98
21.02.2023	EUR	CHF	256,258.68	252,948.59
21.02.2023	EUR	CHF	4,384.10	4,383.10
21.02.2023	EUR	CHF	17,541.15	17,539.80
21.02.2023	EUR	CHF	13,249.64	13,186.35
21.02.2023	EUR	CHF	150,545.50	150,735.64
21.02.2023	EUR	CHF	8,892.67	8,770.60
21.02.2023	EUR	CHF	6,257,861.02	6,177,760.40
21.02.2023	EUR	CHF	2,643.68	2,625.24
21.02.2023	EUR	CHF	880.51	877.11
21.02.2023	EUR	CHF	565,008,695.16	557,776,583.86
21.02.2023	EUR	CHF	2,621.19	2,625.18
21.02.2023	EUR	CHF	29,812,272.13	29,430,675.05
21.02.2023	EUR	CHF	4,653,846.80	4,594,277.56
21.02.2023	EUR	CHF	79,038.19	78,827.40
21.02.2023	EUR	CHF	20,959.20	21,022.56
21.02.2023	EUR	CHF	126,264.74	126,424.21
21.02.2023	EUR	USD	3,619,396.09	3,879,268.73
21.02.2023	USD	EUR	3,879,268.73	3,573,864.17
20.03.2023	CHF	EUR	19,079.50	19,426.32
20.03.2023	CHF	EUR	557,776,583.86	565,789,865.73
20.03.2023	CHF	EUR	6,177,760.40	6,266,513.02
20.03.2023	CHF	EUR	20,802.00	20,913.95
20.03.2023	CHF	EUR	11,261.12	11,376.05
20.03.2023	CHF	EUR	110,082.42	111,527.03
20.03.2023	CHF	EUR	85,427.58	86,325.63
20.03.2023	CHF	EUR	131,373.00	133,260.37
20.03.2023	CHF	EUR	67,073.93	67,876.43
20.03.2023	CHF	EUR	94,475.75	94,984.20
20.03.2023	CHF	EUR	15,723.72	15,930.38
20.03.2023	CHF	EUR	4,594,277.56	4,660,281.12
20.03.2023	CHF	EUR	13,105.05	13,277.03
20.03.2023	CHF	EUR	138,753.60	139,458.28
20.03.2023	CHF	EUR	29,430,675.05	29,853,490.03
20.03.2023	CHF	EUR	13,915.36	14,012.37
20.03.2023	EUR	CHF	8,722.96	8,677.10
20.03.2023	EUR	CHF	14,816.76	14,742.57
20.03.2023	EUR	CHF	69,366.30	69,476.80
20.03.2023	EUR	CHF	1,769.96	1,747.08
20.03.2023	EUR	CHF	26,521.28	26,204.70
20.03.2023	EUR	CHF	6,248,757.05	6,113,783.90
20.03.2023	EUR	CHF	5,003.31	4,976.76
20.03.2023	EUR	CHF	5,731,809.89	5,689,755.60
20.03.2023	EUR	CHF	564,275,171.97	552,086,828.26
20.03.2023	EUR	CHF	30,506,655.86	29,847,712.09
20.03.2023	EUR	CHF	45,975.65	45,499.48

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.03.2023	EUR	CHF	30,021.09	29,486.50
20.03.2023	EUR	CHF	4,597,053.80	4,497,757.44
20.03.2023	EUR	CHF	126,568.43	124,934.81
20.03.2023	EUR	CHF	63,874.75	63,976.50
20.03.2023	EUR	CHF	29,067.48	28,766.43
20.03.2023	EUR	CHF	46,511.65	46,043.88
20.03.2023	EUR	USD	3,709,360.02	3,978,288.62
20.03.2023	USD	EUR	3,879,268.73	3,612,873.50
20.03.2023	USD	EUR	99,019.89	93,365.14
20.04.2023	CHF	EUR	126,498.00	129,396.88
20.04.2023	CHF	EUR	72,309.60	72,692.91
20.04.2023	CHF	EUR	60,150.75	60,554.83
20.04.2023	CHF	EUR	29,847,712.09	30,567,359.43
20.04.2023	CHF	EUR	4,497,757.44	4,606,201.24
20.04.2023	CHF	EUR	46,078.01	46,676.07
20.04.2023	CHF	EUR	6,113,783.90	6,261,191.12
20.04.2023	CHF	EUR	552,086,828.26	565,397,993.21
20.04.2023	CHF	EUR	6,089.51	6,120.87
20.04.2023	CHF	EUR	8,738.10	8,856.90
20.04.2023	CHF	EUR	30,373.00	30,644.60
20.04.2023	EUR	CHF	17,832,558.03	17,559,951.72
20.04.2023	EUR	CHF	11,859,181.85	11,640,972.90
20.04.2023	EUR	CHF	562,435,644.11	552,086,828.26
20.04.2023	EUR	CHF	6,228,386.21	6,113,783.90
20.04.2023	EUR	CHF	10,882.48	10,737.01
20.04.2023	EUR	CHF	3,526.57	3,478.76
20.04.2023	EUR	CHF	30,573.14	30,464.70
20.04.2023	EUR	CHF	35,694.01	34,896.00
20.04.2023	EUR	CHF	1,774.92	1,749.92
20.04.2023	EUR	CHF	36,771.06	36,571.50
20.04.2023	EUR	CHF	4,618,070.95	4,533,098.44
20.04.2023	EUR	CHF	34,540.29	34,078.59
20.04.2023	EUR	CHF	346,022.69	340,733.04
20.04.2023	EUR	CHF	70,503.71	69,927.20
20.04.2023	EUR	CHF	17,510.39	17,356.00
20.04.2023	EUR	CHF	387,616.21	381,690.72
20.04.2023	EUR	USD	3,656,500.93	4,038,970.93
20.04.2023	USD	EUR	3,978,288.62	3,700,854.09
20.04.2023	USD	EUR	15,052.24	13,786.06
20.04.2023	USD	EUR	45,630.07	41,791.71

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
BOBL DEC 22	12.12.2022	700	700
BOBL JUN 22	10.06.2022	715	0

Description	Maturity	Purchases/Contracts	Sales/Contracts
BOBL MAR 23	10.03.2023	500	500
BOBL SEP 22	12.09.2022	700	700
Bund DEC 22	12.12.2022	530	530
Bund JUN 22	10.06.2022	560	0
Bund MAR 23	10.03.2023	460	460
Bund SEP 22	12.09.2022	530	530
EURO BUXL DEC 22	12.12.2022	90	90
EURO BUXL JUN 22	10.06.2022	115	0
EURO BUXL MAR 23	10.03.2023	90	90
EURO BUXL SEP 22	12.09.2022	90	90
US 10yr Note DEC 22	30.12.2022	490	490
US 10yr Note JUN 22	30.06.2022	290	0
US 10yr Note MAR 23	31.03.2023	270	270
US 10yr Note SEP 22	30.09.2022	490	490
US 5yr Note DEC 22	05.01.2023	90	90
US 5yr Note JUN 22	06.07.2022	90	0
US 5yr Note JUN 23	06.07.2023	50	50
US 5yr Note MAR 23	05.04.2023	50	50
US 5yr Note SEP 22	05.10.2022	90	90

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

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

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

4 Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) B	1,257,700	2,007,208	1,641,699
Units outstanding at the end of the period (USD) B	1,199	1,921	1,438
Net asset value per unit at the end of the period (USD) B	1,048.96	1,044.95	1,141.89
Net asset value per unit at the beginning of the period (USD) B	1,044.95	1,141.89	1,082.47
Percent change in asset value vs previous year (USD) B	0.38%	-8.49%	5.49%
Net asset value (CHF) B	798,856	1,210,874	1,445,647
Units outstanding at the end of the period (CHF) B	940	1,379	1,486
Net asset value per unit at the end of the period (CHF) B	849.85	878.01	972.78
Net asset value per unit at the beginning of the period (CHF) B	878.01	972.78	934.60
Percent change in asset value vs previous year (CHF) B	-3.21%	-9.74%	4.09%
Net asset value (EUR) B	4,244,817	2,717,781	2,671,200
Units outstanding at the end of the period (EUR) B	4,722	2,961	2,640
Net asset value per unit at the end of the period (EUR) B	898.94	917.86	1,011.82
Net asset value per unit at the beginning of the period (EUR) B	917.86	1,011.82	968.12
Percent change in asset value vs previous year (EUR) B	-2.06%	-9.29%	4.51%
Net asset value (EUR) I1	5,314,528	5,395,089	5,898,217
Units outstanding at the end of the period (EUR) I1	5,556	5,570	5,570
Net asset value per unit at the end of the period (EUR) I1	956.55	968.61	1,058.94
Net asset value per unit at the beginning of the period (EUR) I1	968.61	1,058.94	1,004.93
Percent change in asset value vs previous year (EUR) I1	-1.25%	-8.53%	5.37%
Net asset value (CHF) I2	129,645,707	132,097,480	148,245,889
Units outstanding at the end of the period (CHF) I2	135,374	135,374	139,154
Net asset value per unit at the end of the period (CHF) I2	957.69	975.80	1,065.33
Net asset value per unit at the beginning of the period (CHF) I2	975.80	1,065.33	1,008.70
Percent change in asset value vs previous year (CHF) I2	-1.86%	-8.40%	5.61%
Net asset value (CHF) C	4,400,243	3,017,635	1,454,065
Units outstanding at the end of the period (CHF) C	4,959	3,317	1,454
Net asset value per unit at the end of the period (CHF) C	887.32	909.75	1,000.04
Net asset value per unit at the beginning of the period (CHF) C	909.75	1,000.04	954.20
Percent change in asset value vs previous year (CHF) C	-2.47%	-9.03%	4.80%

As of:	30.04.2023	30.04.2022	30.04.2021
Net asset value (USD) IM	4,445,259	9,745,285	8,072,329
Units outstanding at the end of the period (USD) IM	3,758	8,386	6,446
Net asset value per unit at the end of the period (USD) IM	1,182.88	1,162.09	1,252.36
Net asset value per unit at the beginning of the period (USD) IM	1,162.09	1,252.36	1,170.95
Percent change in asset value vs previous year (USD) IM	1.79%	-7.21%	6.95%

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:	31.12.2022	31.12.2021	31.12.2020
Percent change in asset value vs previous year (USD) B	-10.13%	-1.70%	3.23%
Percent change in asset value vs previous year (CHF) B	-12.57%	-2.94%	1.26%
Percent change in asset value vs previous year (EUR) B	-11.93%	-2.51%	1.66%
Percent change in asset value vs previous year (EUR) I1	-11.20%	-1.69%	2.49%
Percent change in asset value vs previous year (CHF) I2	-11.32%	-1.55%	2.79%
Percent change in asset value vs previous year (CHF) C	-11.89%	-2.21%	1.51% ¹
Percent change in asset value vs previous year (USD) IM	-8.87%	-0.33%	4.67%

¹ Since launching 31.01.2020

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

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

Statement of net assets as of 30.04.2023

	30.04.2023
Assets	USD
Bank balance	
Current account balance	9,666,188.11
Money market instruments	4,981,356.95
Transferable securities	
Bonds, convertible bonds, warrant bonds	151,719,162.89
Derivative financial instruments	-299,101.19
Other assets	1,683,426.93
Total assets	167,751,033.69
Liabilities	-21,514.87
Net assets	167,729,518.82

Statement of income for the period from 01.05.2022 to 30.04.2023

	30.04.2023
Earnings	USD
Earnings from cash in banks	150,627.80
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	5,535,957.62
Other earnings	103,545.00
Buying into current earnings with the issue of units	93,634.02
Total earnings	5,883,764.44

	30.04.2023
Expenses	USD
Interest payable	62.71
Ongoing remuneration as specified by internal regulations	233,633.66
thereof management fees	178,966.37
thereof depositary fees	16,338.73
thereof other remuneration as specified by internal regulations	38,328.56
Hedge costs	5,551.63
Other expenses	84,692.14
Adjustment of current earnings with the redemption of units	141,694.93
Total expenses	465,635.07

Net earnings	5,418,129.37
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Capital gains and capital losses realized	2,400,838.78
Profit or loss realized	7,818,968.15

Capital gains and capital losses not realized	2,422,745.28
Net profit / loss	10,241,713.43

Distribution of profit

	30.04.2023
	USD
Net earnings of the period	5,418,129.37
Net earnings distributed during the period	0.00
Balance carried forward from previous year (Net earnings)	0.00
Net earnings available for distribution	5,418,129.37
Net earnings provided for distribution to investors	0.00
Net earnings retained for reinvestment	5,418,129.37
Balance carried forward into new year (Net earnings)	0.00
Realized capital gains of the period	2,400,838.78
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	2,400,838.78
Realized capital gains provided for distribution to investors	0.00
Realized capital retained for reinvestment	2,400,838.78
Balance carried forward into new year (Realized capital gains)	0.00

Change in net assets

	30.04.2023
	USD
Net assets at the beginning of the period under review	160,787,452.88
Distributions	0.00
Balance from unit movements	-3,299,647.49
Net profit / loss	10,241,713.43
Net assets at the end of the period under review	167,729,518.82

Changes in the number of units outstanding

	30.04.2023
	Number
LGT Sustainable Bond Fund EM Defensive (USD) B	
Number of units outstanding at the beginning of the period	1,920.869
Number of units issued	2,008.000
Number of units redeemed	-2,729.869
Number of units outstanding at the end of the period	1,199.000
LGT Sustainable Bond Fund EM Defensive (CHF) B	
Number of units outstanding at the beginning of the period	1,379.105
Number of units issued	24.000
Number of units redeemed	-463.105
Number of units outstanding at the end of the period	940.000

30.04.2023
Number

LGT Sustainable Bond Fund EM Defensive (EUR) B	
Number of units outstanding at the beginning of the period	2,961.000
Number of units issued	2,045.000
Number of units redeemed	-284.000
Number of units outstanding at the end of the period	4,722.000

30.04.2023
Number

LGT Sustainable Bond Fund EM Defensive (EUR) I1	
Number of units outstanding at the beginning of the period	5,569.913
Number of units issued	0.000
Number of units redeemed	-14.000
Number of units outstanding at the end of the period	5,555.913

30.04.2023
Number

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

30.04.2023
Number

LGT Sustainable Bond Fund EM Defensive (CHF) C	
Number of units outstanding at the beginning of the period	3,317.000
Number of units issued	2,458.000
Number of units redeemed	-816.000
Number of units outstanding at the end of the period	4,959.000

30.04.2023
Number

LGT Sustainable Bond Fund EM Defensive (USD) IM	
Number of units outstanding at the beginning of the period	8,386.000
Number of units issued	569.000
Number of units redeemed	-5,197.000
Number of units outstanding at the end of the period	3,758.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
CHF							
CH0511762038 0.5225 % Africa Fin	2019 - 23	3,850,000	0	0	3,850,000	4,277,754.38	2.55
CH0553331882 0.7000 % Corp Andina	2020 - 25	3,000,000	0	0	3,000,000	3,247,056.84	1.94
Total						7,524,811.22	4.49
EUR							
XS2339427747 0.3750 % AE Tel	2021 - 28	2,000,000	0	0	2,000,000	1,887,241.06	1.13
XS1839682116 3.5000 % Bulgar Engy	2018 - 25	1,500,000	0	0	1,500,000	1,566,674.95	0.93
XS2171875839 2.7500 % CPI PROP GR	2020 - 26	3,000,000	0	0	3,000,000	2,685,510.92	1.60
XS2337285865 1.0000 % Fomento Eco	2021 - 33	2,000,000	0	0	2,000,000	1,641,127.17	0.98
XS2010030752 1.3750 % Hungar Dvlp	2020 - 25	3,000,000	0	0	3,000,000	3,062,826.69	1.83
XS1646530565 2.0000 % Ignitis Grupe	2017 - 27	2,850,000	0	0	2,850,000	2,859,264.57	1.70
XS1972557737 0.5000 % LG Chem	2019 - 23	1,300,000	0	1,300,000	0	0.00	0.00
XS2203802462 3.3750 % NE Property	2020 - 27	1,000,000	0	0	1,000,000	980,283.77	0.58
XS1766612672 1.1250 % Poland	2018 - 26	0	2,000,000	0	2,000,000	2,046,387.35	1.22
XS2430287529 1.2070 % Prosus	2022 - 26	0	2,000,000	0	2,000,000	1,986,128.08	1.18
XS2434895558 2.1250 % Romania	2022 - 28	0	3,000,000	0	3,000,000	2,841,779.94	1.69
XS2346922755 1.4500 % Steel Fdg	2021 - 26	2,000,000	0	2,000,000	0	0.00	0.00
Total						21,557,224.50	12.85
IDR							
XS1377496457 7.8750 % IADB	2016 - 23	50,000,000,000	0	50,000,000,000	0	0.00	0.00
XS2431024210 4.7500 % IBRD	2022 - 27	0	50,000,000,000	0	50,000,000,000	3,272,360.14	1.95
IDG000010208 5.6250 % Indonesia	2012 - 23	20,000,000,000	0	20,000,000,000	0	0.00	0.00
Total						3,272,360.14	1.95

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
INR							
US45950VEM46 6.3000 % IFC	2014 - 24	399,060,000	0	0	399,060,000	4,811,889.00	2.87
Total						4,811,889.00	2.87
MXN							
XS1760775145 7.7500 % EIB	2018 - 25	100,000,000	0	0	100,000,000	5,311,417.10	3.17
Total						5,311,417.10	3.17
PEN							
US715638AY86 82.0000 % Peru	2009 - 26	7,000	0	0	7,000	1,971,452.99	1.18
Total						1,971,452.99	1.18
USD							
XS2080819779 3.0000 % AAC Tech Hldg	2019 - 24	2,000,000	0	0	2,000,000	1,869,760.00	1.11
XS1854172043 6.2500 % Adani Green	2019 - 24	1,500,000	0	1,500,000	0	0.00	0.00
USP01703AB65 5.3750 % Alpek	2013 - 23	2,000,000	0	0	2,000,000	1,990,260.00	1.19
US02364WBJ36 2.8750 % Am Movil	2020 - 30	900,000	1,000,000	0	1,900,000	1,698,334.00	1.01
USP3697UAD02 5.0000 % Andina	2013 - 23	3,000,000	0	0	3,000,000	2,985,810.00	1.78
USG0398NZ620 2.3750 % Antofagasta	2020 - 30	750,000	1,000,000	0	1,750,000	1,421,245.00	0.85
XS2216900105 2.1630 % Axiata SPV2	2020 - 30	2,000,000	0	0	2,000,000	1,707,600.00	1.02
XS1382802095 4.3570 % Axiata SPV2	2016 - 26	1,545,000	0	0	1,545,000	1,524,065.25	0.91
USV0002UAA52 3.5750 % Az Pow Energy	2021 - 26	2,000,000	0	2,000,000	0	0.00	0.00
XS1650033571 5.0000 % Banque Quest Africaine de Developement	2017 - 27	2,000,000	0	0	2,000,000	1,855,860.62	1.11
USG10367AA14 4.1380 % Bermuda	2012 - 23	2,265,000	0	2,265,000	0	0.00	0.00
USG10367AB96 4.8540 % Bermuda	2013 - 24	2,280,000	0	2,280,000	0	0.00	0.00
XS2063540038 4.7000 % BOAD	2019 - 31	500,000	500,000	0	1,000,000	818,058.63	0.49
US15238RAH57 5.0000 % CABEI	2023 - 26	0	2,000,000	0	2,000,000	2,017,732.18	1.20
XS2025437406 3.0000 % China Meng	2019 - 24	2,750,000	0	0	2,750,000	2,684,495.00	1.60
XS2320779213 4.8500 % China Water Affairs Group	2021 - 26	0	400,000	0	400,000	352,865.70	0.21
XS2075784103 0.0000 % CIFI Hldgs	2019 - 24	1,990,000	0	0	1,990,000	300,303.46	0.18

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
US191241AJ70 1.8500 % Coca-Cola	2020 - 32	2,000,000	0	0	2,000,000	1,600,080.00	0.95
XS2240971742 3.1250 % Country Gardens Holdings	2020 - 25	2,000,000	0	0	2,000,000	987,520.00	0.59
XS1077883012 3.5000 % Emirates Telecommunications Group	2014 - 24	610,000	0	0	610,000	596,702.00	0.36
USP37110AK24 3.7500 % ENAP	2016 - 26	2,250,000	0	0	2,250,000	2,120,400.00	1.26
USP37110AN62 5.2500 % ENAP	2018 - 29	1,250,000	0	0	1,250,000	1,214,250.00	0.72
US29246RAA14 4.2500 % Enel Gener	2014 - 24	987,000	0	0	987,000	971,158.65	0.58
XS1624183197 3.2500 % ENN Energy Holdings	2017 - 22	1,600,000	0	1,600,000	0	0.00	0.00
USG3066LAF88 2.6250 % ENN Engy	2020 - 30	1,190,000	0	0	1,190,000	1,003,884.00	0.60
USP37115AE50 4.8750 % Entel	2013 - 24	0	2,000,000	0	2,000,000	1,315,933.99	0.78
USP37115AE50 4.8750 % Entel	2013 - 24	2,000,000	0	2,000,000	0	0.00	0.00
US33938XAC92 3.7500 % Flex	2020 - 26	2,000,000	0	0	2,000,000	1,914,602.62	1.14
US33938EAS63 5.0000 % Flex	2013 - 23	0	2,100,000	2,100,000	0	0.00	0.00
XS2236362849 1.6250 % Foxcon FE	2020 - 25	2,780,000	0	0	2,780,000	2,555,876.40	1.52
XS2236363227 2.5000 % Foxcon FE	2020 - 30	1,100,000	0	0	1,100,000	924,066.00	0.55
USY7141BAA18 4.7630 % Freeport ID	2022 - 27	2,000,000	0	0	2,000,000	1,968,340.00	1.17
USY7141BAB90 5.3150 % Freeport ID	2022 - 32	500,000	500,000	0	1,000,000	957,250.00	0.57
USG3925DAD24 4.8750 % Gerdau Tde	2017 - 27	2,000,000	0	0	2,000,000	1,968,400.00	1.17
XS1993827135 5.1250 % Gold Fields	2019 - 24	3,500,000	0	0	3,500,000	3,478,720.00	2.07
XS2196334838 3.2500 % Hikma Finance USA	2020 - 25	2,800,000	0	0	2,800,000	2,649,388.00	1.58
XS2357744619 2.2500 % HK Land	2021 - 31	1,500,000	200,000	0	1,700,000	1,420,945.71	0.85
XS2178221490 2.8750 % Hysan (MTN)	2020 - 27	0	1,000,000	0	1,000,000	935,730.00	0.56
USP58072AS10 3.8500 % Inversiones	2020 - 30	0	400,000	0	400,000	361,000.00	0.22
USP58072AG71 4.3750 % Inversiones	2013 - 23	500,000	0	0	500,000	498,460.00	0.30
USP58072AK83 4.7500 % Inversiones	2014 - 24	2,000,000	0	0	2,000,000	1,977,460.00	1.18
XS1910118055 4.1250 % Johnson Ele	2019 - 24	0	1,275,000	0	1,275,000	1,255,556.25	0.75
USL5828LAB55 4.8750 % Klabin	2017 - 27	1,500,000	0	0	1,500,000	1,448,250.00	0.86

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2465969132 3.5000 % Korea Water	2022 - 25	500,000	0	0	500,000	486,802.55	0.29
XS1477561606 2.1250 % KOSME	2016 - 26	0	2,000,000	0	2,000,000	1,823,120.00	1.09
XS2357433536 1.3750 % KT	2021 - 27	1,000,000	0	0	1,000,000	888,595.78	0.53
USY5257YAM94 6.5360 % Lenovo	2022 - 32	0	1,500,000	0	1,500,000	1,497,750.00	0.89
XS2125052261 5.8750 % Lenovo Group	2020 - 25	1,500,000	0	0	1,500,000	1,507,590.00	0.90
USY52758AC63 3.2500 % LG Chem	2019 - 24	2,000,000	0	0	2,000,000	1,946,420.00	1.16
XS1633950453 3.8750 % Longfor Group Holdings	2017 - 22	1,750,000	0	1,750,000	0	0.00	0.00
USP3100SAC81 5.6000 % Mabe	2018 - 28	2,000,000	0	2,000,000	0	0.00	0.00
USL6388GAB60 5.1250 % Millicom	2017 - 28	0	1,500,000	0	1,500,000	1,192,941.00	0.71
XS2213668085 1.6250 % MTR	2020 - 30	3,200,000	200,000	0	3,400,000	2,828,528.00	1.69
XS1509084775 2.5000 % MTR Corp	2016 - 26	787,000	0	0	787,000	741,070.68	0.44
XS2315967989 1.5000 % Naver	2021 - 26	0	2,000,000	0	2,000,000	1,803,960.00	1.08
USP7S81YAB11 1.8750 % Orbia	2021 - 26	2,000,000	0	0	2,000,000	1,812,200.00	1.08
US71567RAN61 2.3000 % Per Pe SBSN	2020 - 25	2,800,000	0	0	2,800,000	2,681,698.40	1.60
XS0279120793 0.0000 % Peru Enhanced	2006 - 25	9,500,000	250,000	0	9,750,000	1,920,834.97	1.15
XS2191367494 2.5000 % PLDT	2020 - 31	0	1,000,000	0	1,000,000	811,400.00	0.48
US731011AT95 3.0000 % Poland	2012 - 23	4,000,000	0	4,000,000	0	0.00	0.00
XS1725342288 3.7500 % Power Fin	2017 - 27	0	1,000,000	0	1,000,000	934,540.00	0.56
USN7163RAA16 3.6800 % Prosus	2020 - 30	1,500,000	0	0	1,500,000	1,271,880.00	0.76
USL7909CAA55 5.3000 % Raizen F Fin	2017 - 27	3,400,000	200,000	0	3,600,000	3,546,576.00	2.11
XS2362538642 2.7500 % REC	2021 - 27	1,000,000	0	0	1,000,000	910,190.00	0.54
XS1902341939 5.2500 % REC	2018 - 23	2,450,000	0	0	2,450,000	2,446,423.00	1.46
USY7280PAA13 4.5000 % 10 Renew Power Subsidiar	2021 - 28	0	1,000,000	0	1,000,000	845,000.00	0.50
XS2228112954 2.1500 % Sabic Cap I	2020 - 30	3,000,000	0	0	3,000,000	2,549,430.00	1.52
XS1992985694 3.8900 % Saudi Telecom	2019 - 29	1,000,000	0	0	1,000,000	968,700.00	0.58
XS2199713384 0.0000 % Sibur Securities	2020 - 25	2,000,000	0	2,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1253849357 3.2500 % SingTel	2015 - 25	2,200,000	0	0	2,200,000	2,140,688.00	1.28
USY8085FBJ85 6.2500 % SK Hynix	2023 - 26	0	900,000	0	900,000	900,747.00	0.54
USY8085FBL32 6.5000 % SK Hynix	2023 - 33	0	615,000	0	615,000	607,890.60	0.36
USG83113AC73 0.0000 % SPARC EM	2017 - 22	870,000	0	870,000	0	0.00	0.00
XS0841671000 0.0000 % Steel Cap	2012 - 22	3,000,000	0	0	3,000,000	0.00	0.00
US86964WAF95 6.0000 % Suzano AT	2019 - 29	2,000,000	0	0	2,000,000	1,987,120.00	1.18
USA9890AAA81 5.7500 % Suzano Austria	2016 - 26	0	400,000	0	400,000	401,592.00	0.24
US88032XAE40 2.9850 % Tencent	2018 - 23	1,200,000	0	1,200,000	0	0.00	0.00
US88032XAJ37 4.8316 % Tencent Holdings	2018 - 23	1,500,000	0	1,500,000	0	0.00	0.00
XS2417084030 2.7500 % The Link	2022 - 32	2,000,000	0	0	2,000,000	1,730,200.00	1.03
USP3083SAD73 4.7000 % Trans	2019 - 34	550,000	0	0	550,000	503,376.50	0.30
USP9406GAC26 5.2500 % Trust F/1401	2015 - 26	2,000,000	0	0	2,000,000	1,910,640.00	1.14
USG91139AC27 0.7500 % TSMC Global	2020 - 25	3,000,000	0	0	3,000,000	2,731,080.00	1.63
USY9048BAA18 2.8000 % UltraTech	2021 - 31	2,000,000	0	0	2,000,000	1,642,500.00	0.98
XS1958532829 4.2000 % Vanke RE	2019 - 24	2,000,000	0	0	2,000,000	1,948,160.00	1.16
Total						107,270,007.94	63.94
Total Bonds, listed on an official stock exchange						151,719,162.89	90.45

Money market instruments

Money market instruments, listed on an official stock exchange

USD

US912796ZG72 0.0000 % USA TB	2022 - 23	0	5,000,000	0	5,000,000	4,981,356.95	2.97
US912796U310 0.0000 % USA TB	2022 - 23	0	5,000,000	5,000,000	0	0.00	0.00
Total Money market instruments, listed on an official stock exchange						4,981,356.95	2.97
Total Securities						156,700,519.84	93.42

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	30.04.2023 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Total Securities						156,700,519.84	93.42
Current account balance						9,666,188.11	5.76
Derivative financial instruments						-299,101.19	-0.18
Other assets						1,683,426.93	1.00
Total assets as of 30.04.2023						167,751,033.69	100.01
Liabilities						-21,514.87	-0.01
Net assets as of 30.04.2023						167,729,518.82	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
CHF	Purchase	4,286,969.56	USD	4,814,499.03	22.05.2023	LGT Bank AG	13,631.55	0.01
CHF	Purchase	128,699,976.24	USD	144,537,044.77	22.05.2023	LGT Bank AG	409,235.27	0.24
CHF	Purchase	59,344.58	USD	66,359.51	22.05.2023	LGT Bank AG	476.37	0.00
CHF	Purchase	795,221.20	USD	893,076.48	22.05.2023	LGT Bank AG	2,528.62	0.00
CHF	Purchase	42,588.00	USD	47,828.63	22.05.2023	LGT Bank AG	135.42	0.00
EUR	Purchase	4,206,362.82	USD	4,638,377.31	22.05.2023	LGT Bank AG	10,154.16	0.01
EUR	Purchase	5,286,506.78	USD	5,829,457.46	22.05.2023	LGT Bank AG	12,761.63	0.01
CHF	Sale	5,312.46	USD	5,963.09	22.05.2023	LGT Bank AG	-19.98	0.00
CHF	Sale	1,774.50	USD	1,992.77	22.05.2023	LGT Bank AG	-5.73	0.00
CHF	Sale	7,978.41	USD	8,985.76	22.05.2023	LGT Bank AG	0.20	0.00
CHF	Sale	6,700,000.00	USD	7,399,480.27	07.07.2023	LGT Bank AG	-186,613.40	-0.11
EUR	Sale	20,000,000.00	USD	21,879,180.00	07.07.2023	LGT Bank AG	-279,940.00	-0.17
Total Forward exchange transactions							-17,655.89	-0.01

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
US 10yr Note JUN 23	-25	100,000.00	30.06.2023	CBOT	-2,880,078.13	-89,257.80	-0.05
US 5yr Note JUN 23	-75	100,000.00	06.07.2023	CBOT	-8,230,664.10	-192,187.50	-0.11
Total					-11,110,742.23	-281,445.30	-0.17
Total open derivative financial instruments at the end of the period under review						-299,101.19	-0.18

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	CHF	USD	134,979,971.92	143,559,366.80
20.05.2022	CHF	USD	3,132,625.34	3,331,736.58
20.05.2022	CHF	USD	18,462.40	19,465.29
20.05.2022	CHF	USD	111,752.88	114,321.92
20.05.2022	CHF	USD	1,238,836.23	1,317,577.28
20.05.2022	EUR	USD	2,780,014.72	3,002,124.00
20.05.2022	EUR	USD	5,512,877.09	5,953,328.41
20.05.2022	USD	CHF	1,208,678.57	1,210,854.19
20.05.2022	USD	CHF	3,106,410.95	3,112,002.49
20.05.2022	USD	CHF	31,624.97	30,892.92

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	USD	CHF	3,892.88	3,692.48
20.05.2022	USD	CHF	1,496,965.92	1,463,391.97
20.05.2022	USD	CHF	60,072.20	58,271.36
20.05.2022	USD	CHF	131,692,950.42	131,929,997.73
20.05.2022	USD	CHF	17,529.41	17,258.46
20.05.2022	USD	CHF	1,677,996.09	1,586,582.22
20.05.2022	USD	CHF	12,734.30	12,439.53
20.05.2022	USD	CHF	2,874.61	2,749.89
20.05.2022	USD	CHF	16,438.02	15,542.51
20.05.2022	USD	CHF	40,160.91	37,973.02
20.05.2022	USD	EUR	997.87	924.99
20.05.2022	USD	EUR	28,957.56	27,509.83
20.05.2022	USD	EUR	36,815.83	33,855.66
20.05.2022	USD	EUR	70,260.25	64,610.99
20.05.2022	USD	EUR	5,601,346.72	5,388,500.93
20.05.2022	USD	EUR	28,129.84	26,577.05
20.05.2022	USD	EUR	63,005.40	59,765.17
20.05.2022	USD	EUR	2,797,447.50	2,691,147.19
21.06.2022	CHF	USD	72,882.40	76,122.32
21.06.2022	CHF	USD	1,210,854.19	1,210,652.01
21.06.2022	CHF	USD	48,864.60	49,298.58
21.06.2022	CHF	USD	79,079.12	82,693.83
21.06.2022	CHF	USD	3,112,002.49	3,111,482.87
21.06.2022	CHF	USD	131,929,997.73	131,907,969.10
21.06.2022	CHF	USD	70,812.44	70,798.49
21.06.2022	EUR	USD	2,691,147.19	2,801,656.46
21.06.2022	EUR	USD	2,737.41	2,881.74
21.06.2022	EUR	USD	911.67	966.48
21.06.2022	EUR	USD	5,388,500.93	5,609,774.33
21.06.2022	USD	CHF	50,588.58	50,600.87
21.06.2022	USD	CHF	3,651.58	3,619.60
21.06.2022	USD	CHF	130,124,469.19	130,267,606.11
21.06.2022	USD	CHF	3,158,883.31	3,162,358.08
21.06.2022	USD	CHF	1,661,987.76	1,662,391.62
21.06.2022	USD	CHF	1,809.45	1,809.84
21.06.2022	USD	CHF	14,194.66	13,608.45
21.06.2022	USD	CHF	77,067.24	73,669.50
21.06.2022	USD	CHF	1,190,678.28	1,191,988.03
21.06.2022	USD	CHF	1,858.93	1,810.94
21.06.2022	USD	CHF	18,861.58	18,866.16
21.06.2022	USD	CHF	77,649.99	74,345.75
21.06.2022	USD	CHF	1,890.97	1,818.02
21.06.2022	USD	EUR	2,743,089.85	2,635,305.84
21.06.2022	USD	EUR	951.05	912.68
21.06.2022	USD	EUR	42,948.43	41,248.73
21.06.2022	USD	EUR	73,884.70	70,960.69
21.06.2022	USD	EUR	15,368.56	14,599.52
21.06.2022	USD	EUR	940.98	903.74
21.06.2022	USD	EUR	5,535,027.64	5,317,540.24
21.06.2022	USD	EUR	1,900.65	1,825.76
01.07.2022	USD	CHF	7,427,084.46	6,850,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
01.07.2022	USD	EUR	18,993,369.00	17,000,000.00
20.07.2022	CHF	USD	109,017.36	111,129.15
20.07.2022	CHF	USD	130,267,606.11	130,427,118.48
20.07.2022	CHF	USD	25,001.20	26,141.82
20.07.2022	CHF	USD	3,162,358.08	3,166,230.38
20.07.2022	CHF	USD	1,191,988.03	1,193,447.62
20.07.2022	EUR	USD	2,696.04	2,815.24
20.07.2022	EUR	USD	5,317,540.24	5,545,152.23
20.07.2022	EUR	USD	896.89	912.66
20.07.2022	EUR	USD	2,694.54	2,762.84
20.07.2022	EUR	USD	2,635,305.84	2,748,107.47
20.07.2022	USD	CHF	11,046.73	10,723.08
20.07.2022	USD	CHF	1,426,814.34	1,399,766.22
20.07.2022	USD	CHF	404,460.91	396,158.54
20.07.2022	USD	CHF	12,694.20	12,384.36
20.07.2022	USD	CHF	7,397.88	7,119.44
20.07.2022	USD	CHF	2,756.95	2,672.70
20.07.2022	USD	CHF	800,413.90	783,445.13
20.07.2022	USD	CHF	31,489.28	30,720.69
20.07.2022	USD	CHF	80,540.34	76,807.46
20.07.2022	USD	CHF	131,659,010.92	128,867,839.89
20.07.2022	USD	CHF	3,236,956.75	3,168,333.27
20.07.2022	USD	EUR	938.37	898.68
20.07.2022	USD	EUR	1,877.33	1,794.64
20.07.2022	USD	EUR	58,618.02	58,316.99
20.07.2022	USD	EUR	949.43	900.48
20.07.2022	USD	EUR	27,071.48	26,592.63
20.07.2022	USD	EUR	2,628,160.88	2,607,819.88
20.07.2022	USD	EUR	5,300,245.19	5,259,223.25
20.07.2022	USD	EUR	1,795.88	1,786.66
20.07.2022	USD	EUR	1,910.78	1,800.34
22.08.2022	CHF	USD	79,096.97	83,105.31
22.08.2022	CHF	USD	128,867,839.89	131,992,498.30
22.08.2022	CHF	USD	62,935.11	65,537.06
22.08.2022	CHF	USD	88,147.00	91,957.92
22.08.2022	CHF	USD	3,168,333.27	3,245,155.84
22.08.2022	CHF	USD	783,445.13	802,441.32
22.08.2022	EUR	USD	5,259,223.25	5,312,725.33
22.08.2022	EUR	USD	2,675.73	2,739.50
22.08.2022	EUR	USD	2,607,819.88	2,634,349.23
22.08.2022	USD	CHF	4,515.69	4,409.00
22.08.2022	USD	CHF	135,607,534.35	128,867,839.89
22.08.2022	USD	CHF	1,839.07	1,762.94
22.08.2022	USD	CHF	3,746.91	3,561.56
22.08.2022	USD	CHF	824,418.74	783,445.13
22.08.2022	USD	CHF	3,551,051.68	3,374,564.41
22.08.2022	USD	CHF	11,105.53	10,684.32
22.08.2022	USD	CHF	3,652.70	3,530.12
22.08.2022	USD	EUR	5,354,941.11	5,259,223.25
22.08.2022	USD	EUR	906.04	887.32
22.08.2022	USD	EUR	2,726.28	2,664.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.08.2022	USD	EUR	2,654,390.68	2,606,944.29
20.09.2022	CHF	USD	3,374,564.41	3,559,486.87
20.09.2022	CHF	USD	783,445.13	826,377.07
20.09.2022	CHF	USD	22,305.00	23,216.04
20.09.2022	CHF	USD	13,407.75	13,943.78
20.09.2022	CHF	USD	128,867,839.89	135,929,657.45
20.09.2022	CHF	USD	104,017.68	105,809.35
20.09.2022	EUR	USD	2,606,944.29	2,659,091.00
20.09.2022	EUR	USD	5,259,223.25	5,364,423.49
20.09.2022	USD	CHF	4,521.56	4,445.20
20.09.2022	USD	CHF	3,718.17	3,575.40
20.09.2022	USD	CHF	815,409.17	783,445.13
20.09.2022	USD	CHF	13,000.39	12,490.80
20.09.2022	USD	CHF	134,125,561.92	128,867,839.89
20.09.2022	USD	CHF	6,531.56	6,250.65
20.09.2022	USD	CHF	3,629,821.80	3,487,532.79
20.09.2022	USD	EUR	902.92	900.37
20.09.2022	USD	EUR	2,604,480.29	2,606,043.92
20.09.2022	USD	EUR	5,256,067.72	5,259,223.25
30.09.2022	USD	CHF	7,109,867.84	6,715,000.00
30.09.2022	USD	EUR	16,537,733.52	15,610,000.00
20.10.2022	CHF	USD	110,093.76	112,356.97
20.10.2022	CHF	USD	38,858.16	40,360.46
20.10.2022	CHF	USD	783,445.13	817,555.17
20.10.2022	CHF	USD	128,867,839.89	134,478,554.13
20.10.2022	CHF	USD	3,487,532.79	3,639,374.78
20.10.2022	EUR	USD	2,606,043.92	2,609,843.53
20.10.2022	EUR	USD	5,259,223.25	5,266,891.20
20.10.2022	EUR	USD	1,755,040.70	1,695,583.43
20.10.2022	USD	CHF	123,847.23	121,792.98
20.10.2022	USD	CHF	10,151.60	9,745.45
20.10.2022	USD	CHF	3,587.45	3,515.32
20.10.2022	USD	CHF	917.24	883.14
20.10.2022	USD	CHF	1,361,011.97	1,346,970.41
20.10.2022	USD	CHF	125,616,623.90	126,006,035.43
20.10.2022	USD	CHF	1,546,028.26	1,514,834.05
20.10.2022	USD	CHF	45,668.52	45,197.36
20.10.2022	USD	CHF	7,663.44	7,648.60
20.10.2022	USD	CHF	42,368.12	41,513.26
20.10.2022	USD	CHF	10,596.15	10,470.72
20.10.2022	USD	CHF	9,225.92	9,040.41
20.10.2022	USD	CHF	756,003.63	758,347.24
20.10.2022	USD	CHF	8,583.09	8,408.88
20.10.2022	USD	CHF	3,392,848.65	3,403,366.48
20.10.2022	USD	EUR	4,064,894.86	4,167,413.23
20.10.2022	USD	EUR	27,196.59	27,980.66
20.10.2022	USD	EUR	55,972.62	57,937.99
20.10.2022	USD	EUR	863.87	875.61
20.10.2022	USD	EUR	12,750.54	13,118.14
20.10.2022	USD	EUR	4,999,951.13	5,126,052.01
20.10.2022	USD	EUR	57,292.64	58,612.72

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	USD	EUR	103,226.40	106,202.40
20.10.2022	USD	EUR	60,716.15	62,115.11
21.11.2022	CHF	USD	1,709.50	1,809.02
21.11.2022	CHF	USD	58,720.38	58,561.85
21.11.2022	CHF	USD	31,698.27	31,974.79
21.11.2022	CHF	USD	3,403,366.48	3,404,193.70
21.11.2022	CHF	USD	758,347.24	758,531.56
21.11.2022	CHF	USD	126,006,035.43	126,036,662.34
21.11.2022	CHF	USD	86,339.94	86,555.72
21.11.2022	EUR	USD	5,126,052.01	5,010,777.35
21.11.2022	EUR	USD	4,167,413.23	4,073,696.44
21.11.2022	EUR	USD	1,710.08	1,705.98
21.11.2022	USD	CHF	35,044.86	34,743.40
21.11.2022	USD	CHF	4,243.42	4,255.10
21.11.2022	USD	CHF	1,433,055.17	1,429,548.48
21.11.2022	USD	CHF	2,545.64	2,539.41
21.11.2022	USD	CHF	3,617.87	3,419.00
21.11.2022	USD	CHF	1,272,490.39	1,273,868.50
21.11.2022	USD	CHF	794,241.51	750,478.80
21.11.2022	USD	CHF	130,492,770.08	123,302,618.45
21.11.2022	USD	CHF	7,884.90	7,868.44
21.11.2022	USD	CHF	40,754.33	40,654.60
21.11.2022	USD	CHF	8,546.96	8,498.10
21.11.2022	USD	CHF	1,725.53	1,697.10
21.11.2022	USD	CHF	20,604.46	20,600.40
21.11.2022	USD	CHF	3,667,507.10	3,465,427.46
21.11.2022	USD	EUR	4,229,077.32	4,079,364.64
21.11.2022	USD	EUR	72,887.73	73,893.64
21.11.2022	USD	EUR	40,710.79	41,503.63
21.11.2022	USD	EUR	47,684.28	48,255.04
21.11.2022	USD	EUR	5,237,572.58	5,052,158.37
20.12.2022	CHF	USD	1,410,596.14	1,484,091.31
20.12.2022	CHF	USD	87,750.00	94,782.99
20.12.2022	CHF	USD	24,146.36	25,643.21
20.12.2022	CHF	USD	65,115.32	69,151.85
20.12.2022	CHF	USD	8,069.96	8,490.42
20.12.2022	CHF	USD	8,830.24	9,377.63
20.12.2022	CHF	USD	39,031.12	41,064.73
20.12.2022	CHF	USD	40,910.21	43,095.68
20.12.2022	CHF	USD	123,302,618.45	130,946,210.66
20.12.2022	CHF	USD	3,465,427.46	3,680,251.08
20.12.2022	CHF	USD	750,478.80	797,001.36
20.12.2022	CHF	USD	2,344,676.12	2,490,023.79
20.12.2022	EUR	USD	5,052,158.37	5,247,848.67
20.12.2022	EUR	USD	52,170.02	54,105.21
20.12.2022	EUR	USD	30,978.50	32,666.02
20.12.2022	EUR	USD	4,079,364.64	4,237,374.75
20.12.2022	EUR	USD	66,337.60	68,907.12
20.12.2022	EUR	USD	47,226.40	48,708.08
20.12.2022	EUR	USD	78,122.72	81,148.73
20.12.2022	USD	CHF	1,833.32	1,731.32

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.12.2022	USD	CHF	136,842,100.93	127,057,890.71
20.12.2022	USD	CHF	3,974,240.75	3,690,082.54
20.12.2022	USD	CHF	5,610.74	5,266.14
20.12.2022	USD	CHF	915.79	862.37
20.12.2022	USD	CHF	5,686.72	5,265.00
20.12.2022	USD	CHF	826,471.73	767,379.00
20.12.2022	USD	CHF	5,472.47	5,188.02
20.12.2022	USD	CHF	11,184.59	10,503.36
20.12.2022	USD	CHF	3,667.55	3,481.72
20.12.2022	USD	EUR	4,474,357.18	4,201,274.35
20.12.2022	USD	EUR	5,506,759.28	5,170,665.99
20.12.2022	USD	EUR	32,536.05	30,941.75
20.12.2022	USD	EUR	3,610.64	3,476.16
13.01.2023	USD	CHF	6,726,047.04	6,615,000.00
13.01.2023	USD	EUR	14,961,442.50	15,525,000.00
20.01.2023	CHF	USD	3,690,082.54	3,990,749.61
20.01.2023	CHF	USD	39,678.94	43,032.04
20.01.2023	CHF	USD	767,379.00	829,904.86
20.01.2023	CHF	USD	24,540.32	26,357.71
20.01.2023	CHF	USD	127,057,890.71	137,410,538.06
20.01.2023	CHF	USD	8,317.28	8,959.31
20.01.2023	CHF	USD	1,482,344.31	1,607,610.96
20.01.2023	CHF	USD	139,259.62	151,027.86
20.01.2023	EUR	USD	4,201,274.35	4,485,675.42
20.01.2023	EUR	USD	50,984.84	54,740.13
20.01.2023	EUR	USD	59,281.59	63,294.60
20.01.2023	EUR	USD	5,170,665.99	5,520,689.05
20.01.2023	USD	CHF	837,684.97	775,696.28
20.01.2023	USD	CHF	138,812,348.83	128,540,235.02
20.01.2023	USD	CHF	10,453.84	9,649.64
20.01.2023	USD	CHF	69,656.52	64,856.56
20.01.2023	USD	CHF	4,779.15	4,406.95
20.01.2023	USD	CHF	4,116,643.36	3,812,011.75
20.01.2023	USD	CHF	2,838.83	2,636.52
20.01.2023	USD	EUR	5,664,033.23	5,229,947.58
20.01.2023	USD	EUR	4,567,756.56	4,217,688.42
20.01.2023	USD	EUR	36,795.26	34,570.77
21.02.2023	CHF	USD	20,445.36	22,173.11
21.02.2023	CHF	USD	3,812,011.75	4,131,191.76
21.02.2023	CHF	USD	120,008.25	130,303.67
21.02.2023	CHF	USD	103,877.28	112,655.51
21.02.2023	CHF	USD	775,696.28	840,645.38
21.02.2023	CHF	USD	128,540,235.02	139,302,917.75
21.02.2023	CHF	USD	44,437.82	47,963.68
21.02.2023	CHF	USD	7,978.36	8,611.39
21.02.2023	CHF	USD	1,539,201.36	1,661,327.18
21.02.2023	CHF	USD	24,870.72	27,011.99
21.02.2023	EUR	USD	56,559.20	61,167.36
21.02.2023	EUR	USD	5,229,947.58	5,677,134.25
21.02.2023	EUR	USD	4,217,688.42	4,578,321.87
21.02.2023	EUR	USD	49,543.45	53,215.86

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.02.2023	USD	CHF	140,565,632.57	130,079,436.38
21.02.2023	USD	CHF	3,861.73	3,559.44
21.02.2023	USD	CHF	959.75	884.87
21.02.2023	USD	CHF	4,411,219.48	4,082,142.51
21.02.2023	USD	CHF	2,889.99	2,651.94
21.02.2023	USD	CHF	6,727.99	6,212.50
21.02.2023	USD	CHF	868,943.16	804,120.00
21.02.2023	USD	CHF	1,930.34	1,777.90
21.02.2023	USD	CHF	3,830.64	3,534.84
21.02.2023	USD	CHF	1,935.90	1,777.10
21.02.2023	USD	CHF	2,894.01	2,664.72
21.02.2023	USD	EUR	5,641,760.04	5,286,506.78
21.02.2023	USD	EUR	4,553,989.85	4,267,231.87
20.03.2023	CHF	USD	4,082,142.51	4,424,707.81
20.03.2023	CHF	USD	130,079,436.38	140,995,444.70
20.03.2023	CHF	USD	127,639.15	135,923.99
20.03.2023	CHF	USD	804,120.00	871,600.16
20.03.2023	CHF	USD	63,496.80	68,484.60
20.03.2023	EUR	USD	3,558.28	3,768.09
20.03.2023	EUR	USD	4,267,231.87	4,560,966.78
20.03.2023	EUR	USD	5,286,506.78	5,650,403.47
20.03.2023	USD	CHF	47,699.61	43,918.03
20.03.2023	USD	CHF	139,255,546.68	128,699,976.24
20.03.2023	USD	CHF	9,665.03	8,898.80
20.03.2023	USD	CHF	956.37	878.38
20.03.2023	USD	CHF	860,442.76	795,221.20
20.03.2023	USD	CHF	2,864.55	2,650.08
20.03.2023	USD	CHF	2,853.40	2,645.70
20.03.2023	USD	CHF	4,539,108.45	4,195,044.03
20.03.2023	USD	CHF	1,498,239.03	1,379,460.14
20.03.2023	USD	CHF	11,232.37	10,539.24
20.03.2023	USD	CHF	18,771.49	17,603.00
20.03.2023	USD	EUR	5,569,863.54	5,286,506.78
20.03.2023	USD	EUR	3,764.09	3,549.84
20.03.2023	USD	EUR	4,449,759.55	4,223,386.06
20.03.2023	USD	EUR	46,929.09	43,854.25
06.04.2023	USD	CHF	7,270,659.88	6,650,000.00
06.04.2023	USD	EUR	2,825,120.52	2,635,000.00
06.04.2023	USD	EUR	16,756,008.30	15,525,000.00
06.04.2023	USD	EUR	2,018,610.85	1,850,000.00
20.04.2023	CHF	USD	795,221.20	864,127.60
20.04.2023	CHF	USD	102,692.48	113,352.24
20.04.2023	CHF	USD	4,195,044.03	4,558,547.14
20.04.2023	CHF	USD	128,699,976.24	139,851,907.17
20.04.2023	CHF	USD	74,012.40	80,361.00
20.04.2023	EUR	USD	5,286,506.78	5,580,404.84
20.04.2023	EUR	USD	4,223,386.06	4,458,180.98
20.04.2023	USD	CHF	144,008,029.81	128,699,976.24
20.04.2023	USD	CHF	62,700.44	57,406.70
20.04.2023	USD	CHF	23,252.68	21,193.68
20.04.2023	USD	CHF	4,760.73	4,402.25

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.04.2023	USD	CHF	4,796,877.65	4,286,969.56
20.04.2023	USD	CHF	889,807.77	795,221.20
20.04.2023	USD	CHF	1,966.51	1,776.72
20.04.2023	USD	EUR	4,630,364.19	4,206,362.82
20.04.2023	USD	EUR	5,819,386.66	5,286,506.78
20.04.2023	USD	EUR	18,684.54	17,023.24

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
US 10yr Note DEC 22	30.12.2022	25	25
US 10yr Note JUN 22	30.06.2022	25	0
US 10yr Note MAR 23	31.03.2023	25	25
US 10yr Note SEP 22	30.09.2022	25	25
US 5yr Note DEC 22	05.01.2023	75	75
US 5yr Note JUN 22	06.07.2022	75	0
US 5yr Note MAR 23	05.04.2023	75	75
US 5yr Note SEP 22	05.10.2022	75	75

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

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

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

4 Divergences in the totals may be attributed to rounding differences

Notes to the Annual Report

Key accounting principles

Determination of net asset value

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Swinging single pricing

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

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

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

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

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

Suspension of determination of net asset value

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

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

Reference master-feeder structure

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

LGT Sustainable Quality Equity Fund Hedged (feeder fund)

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

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

Conversion rates as of 30 April 2023

AUD	1.00	=	USD	0.6606	BRL	1.00	=	USD	0.1999
CAD	1.00	=	USD	0.7373	CHF	1.00	=	USD	1.1233
CLP	1.00	=	USD	0.0012	CNY	1.00	=	USD	0.1444
CZK	1.00	=	USD	0.0470	DKK	1.00	=	USD	0.1481
EUR	1.00	=	USD	1.1036	GBP	1.00	=	USD	1.2563
IDR	100.00	=	USD	0.0069	INR	1.00	=	USD	0.0122
JPY	100.00	=	USD	0.7343	MXN	1.00	=	USD	0.0554
MYR	1.00	=	USD	0.2241	NOK	1.00	=	USD	0.0935

NZD	1.00	=	USD	0.6175	PEN	1.00	=	USD	0.2695
PLN	1.00	=	USD	0.2410	RUB	1.00	=	USD	0.0125
SEK	1.00	=	USD	0.0975					

Effective costs and Total Expense Ratio (TER)

Name	Management fee in %	Operations fee in %	TER 1 in %	TER 2 in %
LGT Sustainable Quality Equity Fund Hedged (USD) A	1.50	0.10	1.71	1.71
LGT Sustainable Quality Equity Fund Hedged (CHF) A	1.50	0.10	1.75	1.75
LGT Sustainable Quality Equity Fund Hedged (EUR) A	1.50	0.10	1.75	1.75
LGT Sustainable Quality Equity Fund Hedged (USD) B	1.50	0.10	1.71	1.71
LGT Sustainable Quality Equity Fund Hedged (CHF) B	1.50	0.10	1.75	1.75
LGT Sustainable Quality Equity Fund Hedged (EUR) B	1.50	0.10	1.75	1.75
LGT Sustainable Quality Equity Fund Hedged (CHF) I1	0.70	0.01	0.86	0.86
LGT Sustainable Quality Equity Fund Hedged (EUR) I1	0.70	0.01	0.86	0.86
LGT Sustainable Quality Equity Fund Hedged (USD) C	0.70	0.05	0.86	0.86
LGT Sustainable Quality Equity Fund Hedged (CHF) C	0.70	0.05	0.90	0.90
LGT Sustainable Quality Equity Fund Hedged (EUR) C	0.70	0.05	0.90	0.90
LGT Sustainable Quality Equity Fund Hedged (USD) IM	0.00	0.01	0.12	0.12
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) B	0.50 ¹	0.15	0.98	0.98
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) B	0.50 ¹	0.15	1.02	1.02
LGT Sustainable Short Duration Corporate Bond Fund Hedged (USD) B	0.50 ¹	0.15	1.02	1.02
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) I1	0.25 ²	0.09	0.50	0.50
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I1	0.25 ²	0.09	0.57	0.57
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I2	0.04	0.02	0.07	0.07
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) C	0.25 ²	0.09	0.51	0.51
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) C	0.25 ²	0.09	0.55	0.55
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) IM	0.00	0.06	0.07	0.07
LGT Sustainable Bond Fund EM Defensive (USD) B	1.20	0.25	1.50	1.50
LGT Sustainable Bond Fund EM Defensive (CHF) B	1.20	0.25	1.54	1.54
LGT Sustainable Bond Fund EM Defensive (EUR) B	1.20	0.25	1.55	1.55
LGT Sustainable Bond Fund EM Defensive (EUR) I1	0.55	0.09	0.73	0.73
LGT Sustainable Bond Fund EM Defensive (CHF) I2	0.04	0.02	0.11	0.11
LGT Sustainable Bond Fund EM Defensive (CHF) C	0.55	0.09	0.74	0.74
LGT Sustainable Bond Fund EM Defensive (USD) IM	0.00	0.06	0.11	0.11

¹ Until 31.01.2023 effective 0.90% p.a.

² Until 31.01.2023 effective 0.45% p.a.

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

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

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

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

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

Transaction costs

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

Name	Currency	Amount
LGT Sustainable Quality Equity Fund Hedged	USD	12,768.22
LGT Sustainable Short Duration Corporate Bond Fund Hedged	EUR	135,752.20
LGT Sustainable Bond Fund EM Defensive	USD	19,351.10

Securities lending

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

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

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

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

As of 30 April 2023, 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 2023, resulting in the following values:

Name	Derivatives risk in % of the NAV	Overall risk in % of the NAV
LGT Sustainable Quality Equity Fund Hedged	29.61	129.61
LGT Sustainable Short Duration Corporate Bond Fund Hedged	14.13	114.13
LGT Sustainable Bond Fund EM Defensive	0.00	100.00

Distribution of profit

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

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

For the financial year 2022/2023 the following distribution amounts as of 30 April 2023 have been designated.

Name	Net income		Capital gains		Substance		Total	
LGT Sustainable Quality Equity Fund Hedged (USD) A	USD	10.45	USD	35.00	USD	0.00	USD	45.45
LGT Sustainable Quality Equity Fund Hedged (CHF) A	CHF	8.95	CHF	29.91	CHF	0.00	CHF	38.86
LGT Sustainable Quality Equity Fund Hedged (EUR) A	EUR	7.48	EUR	24.60	EUR	6.57	EUR	38.65

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

Initial issue dates

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

Capital and other information on the management company

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

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

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

Information relating to the remuneration policy

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

The amounts shown here comprise the fixed and variable gross remuneration before deduction of taxes and employee contributions to social security institutions. The Board of Directors is responsible for the annual review of the Company's remuneration principles, the determination of the "identified staff"⁴ and the approval of the total remuneration actually paid. The variable remuneration is reported here using a realistic range, as the former depends on the employee's personal performance and the sustainable business performance of the Company, both of which are assessed after the end of the

calendar year. The approval of the variable remuneration by the Board of Directors can take place after the report has been prepared. There were no significant changes to the remuneration principles valid for the calendar year 2022.

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 2022	CHF	2.87 - 3.21 Mio.
thereof fixed remuneration	CHF	1.51 Mio.
thereof variable remuneration ²	CHF	1.36 - 1.70 Mio.

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 31.12.2022	13

Total assets under management of the company as of 31.12.2022

	Number of funds	Assets under Management
in UCITS	32	CHF 14,107.33 Mio.
in AIF	9	CHF 17,619.93 Mio.
Total	41	CHF 31,727.26 Mio.

Remuneration of individual employee categories of the Company

Total remuneration for "identified staff" ⁴ for the past calendar year 2022	CHF	1.31 - 1.46 Mio.
thereof fixed remuneration	CHF	0.70 Mio.
thereof variable remuneration ²	CHF	0.61 - 0.76 Mio.
Total number of identified staff of the company as of 31.12.2022		7

Total remuneration for <u>other</u> staff of the company for the past calendar year 2022	CHF	1.56 - 1.75 Mio.
thereof fixed remuneration	CHF	0.81 Mio.
thereof variable remuneration ²	CHF	0.75 - 0.94 Mio.
Total number of other staff of the company per 31.12.2022		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.

Depositories

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

LGT Sustainable Bond Fund EM Defensive

EC Euroclear Bank, Brussels

SIX SIS AG, Zurich

UBS AG, Zurich

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 Quality Funds – LGT Sustainable Quality Equity Fund Hedged

Legal entity identifier: 549300F3GY7P81PIXA10

Environmental and/or social characteristics

Does this financial product have a sustainable investment objective?

Yes
 No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <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 <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><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 88% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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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**. The Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



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

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 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 are 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 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, labor 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% underlying investments which promoted environmental and/or social characteristics and aggregated the sustainable investments of the fund with 88%. The primary binding element is a commitment of at least 88% 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 system in the process to identify a universe of investable companies and in the investment monitoring process.

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 Section of the SFDR Annex: “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 during the course of the year.

- **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: 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 88% of the Master Fund investments aligned with the UN SDGs.

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

Not applicable

- ***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.

88% of the Master-Fund contributed to a net positive SDG Score. Highest scores were attained for a net positive contribution to UN SDG 10 (Reduced Inequalities), UN SDG 5 (Gender Equality) and UN SDG 3 (Good Health and Well-Being).

- ***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’s “do no significant harm” assessment.

As an additional safeguard, the mandatory principal adverse impacts 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 EU 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 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.

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 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	Scope 1 GHG emissions	1495.715	99.3%	99.3%
	Scope 2 GHG emissions	1980.405	99.3%	99.3%
	Scope 3 GHG emissions	64208.51	99.3%	99.3%
	Total GHG emissions	67684.63	99.3%	99.3%
Carbon footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	4.2461	99.3%	99.3%
	Carbon Footprint (Scope 1,2 & 3 per mln inv)	82.6771	99.3%	99.3%
GHG intensity of investee companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	26.9878	99.3%	99.3%
	GHG intensity of investee companies (Scope 1 ,2 & 3 per mln sales, weighted intensity)	438.1214	99.3%	99.3%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	0	99.3%	99.3%
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	61.4%	94.5%	99.3%
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	0.1083	64.1%	99.3%
Emissions to water	Tonnes of emissions to water generated by investee companies per million EUR invested, expressed as a weighted average	35.5247	13.8%	99.3%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.1637	40.7%	99.3%
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	0.0%	99.3%	99.3%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD	0.0%	99.3%	99.3%

and Development (OECD) Guidelines for Multinational Enterprises	Guidelines for Multinational Enterprises			
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	10.9%	99.3%	99.3%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	7.7%	43.3%	99.3%
Board gender diversity	Average ratio of female to male board members in investee companies	37.8%	99.3%	99.3%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0.0%	99.3%	99.3%



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
LGT Sus Quality Equity S-F	Investment Fund	99.9%	IRE
Cash or cash equivalent	N/A	0.01%	

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is:
1 May 2022 – a 30 April 2023



What was the proportion of sustainability-related investments?

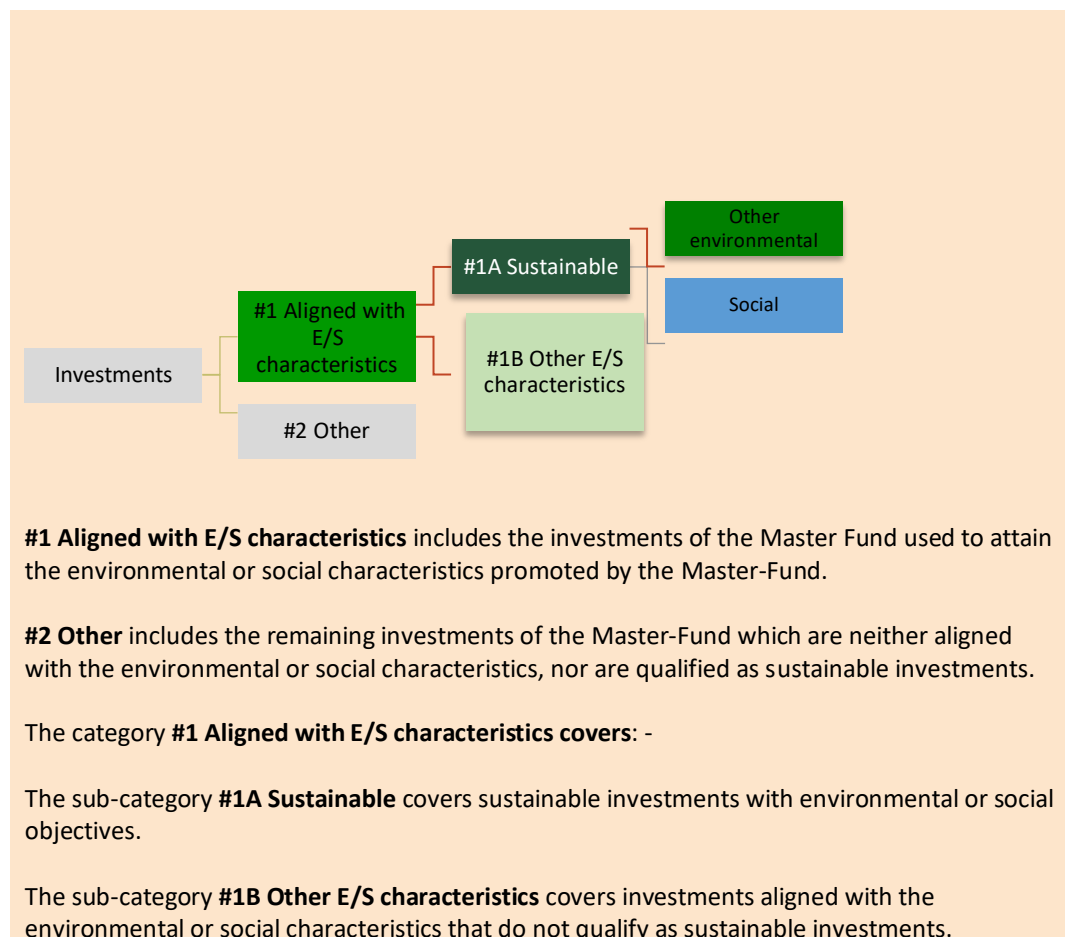
The Master Fund allocated 99% to investments aligned with environmental and/or social characteristics (#1). The Master Fund allocated 88% to sustainable investments (#1A), of which 68.0% was social sustainable investments and 20.0% was environmental sustainable investments.

The remaining portion of 1% are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments (#2 Other).

Asset allocation describes the share of investments in specific assets.

Neither the Master Fund or the Sub-Fund did invested in environmentally sustainable economic activities aligned with the EU Taxonomy.

● **What was the asset allocation?**



● **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 Sub-Fund.

To what minimum extent are 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.

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

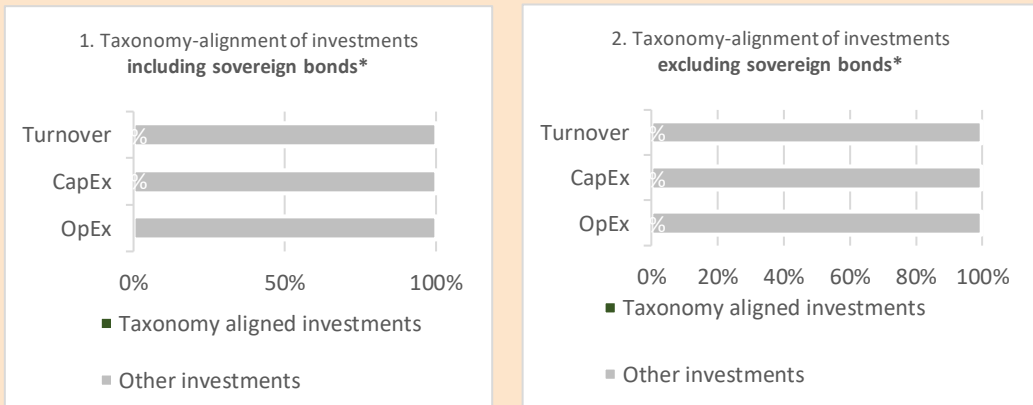
Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

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.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities that comply with the EU Taxonomy?**¹

- Yes:
 - In fossil gas
 - In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.*



**For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures*

● **What was the share of investments made in transitional and enabling activities?**

The Sub-Fund did not invest in environmentally sustainable economic activities aligned with the EU Taxonomy.


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

Not applicable. This is the first reportable period, which includes this reporting format.

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.

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 the EU Taxonomy.



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

The Master Fund's share of sustainable investments with an environmental objective not aligned with the EU Taxonomy was 19.9%



What was the share of socially sustainable investments?

The Master Fund's share of socially sustainable investments was 68.0%.



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

The Master-Fund made 1% of investments in "other".

Investments under "#2 Other" were investments which were neither aligned with the environmental or social characteristics nor qualify as sustainable investments, for example:

- There may be insufficient data available to verify any classification under sustainable investments or investments with environmental and/or social characteristics.
- There may be exposures where an ESG assessment cannot be applied or there is lacking market practice for appropriate quantification of ESG factors.
- Exposures consisting of certain FDI, hedging, cash or cash equivalents.

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 change, pollution and health and safety.

- **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.

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



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

Product name: LGT Quality Funds – LGT Sustainable Short Duration Bond Fund Hedged

Legal entity identifier: 549300TJDW1UFX0EPV72

Sustainable investment objective

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> Yes	<input checked="" type="radio"/> <input type="radio"/> <input type="checkbox"/> No
<p><input checked="" type="checkbox"/> It made sustainable investments with an environmental objective: 49.4%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input checked="" type="checkbox"/> It made sustainable investments with a social objective: 46.5%</p>	<p><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</p> <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 <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>

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.



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

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

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

The Investment Manager considers the Sub-Fund has fully met its sustainable investment objective and positively contributed to the UN SDGs through a combination of environmental objectives (in

Sustainability indicators measure how the sustainable objectives of this financial product are attained.

particular climate change mitigation and pollution prevention and control) and social objectives. For further details on the performance towards these objectives, investors may refer to the section “*How did the sustainability indicators perform?*” and the associated sub-sections.

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

During the reported period, the Sub-Fund achieved 95.9% underlying investments which qualified as sustainable investments. The primary binding element is a commitment of at least 25% of the assets of the Sub-Fund to be sustainable investments with an environmental objective as well as at least 25% of the assets of the Sub-Fund to be sustainable investments with a social objective.

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 Sub-Fund is attaining its sustainable investment objective will be an assessment of whether the Sub-Fund has successfully and consistently executed its ESG exclusion policy. For example, the following companies are excluded from investment consideration:
 - Companies that, to the best of the Investment Manager’s knowledge, generate any revenue from inhumane weapons; and
 - Companies that generate a significant amount of their revenue from certain industries or business activities deemed by the Investment Manager to be controversial (e.g. arms, tobacco, pornography, nuclear power production, coal).

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

- **Screening based on ESG Rating.** Another factor contributing to whether the Sub-Fund will be considered to be attaining its sustainable investment objective will be an assessment of whether the Sub-Fund has successfully and consistently applied its ESG rating system in the process to identify a universe of investable issuers and in the investment monitoring process. The following are key performance indicators on ESG factors related to an issuer that are included in the ESG cockpit, which is a proprietary tool used as part of the ESG rating system discussed below, in the process to reduce the universe of investable issuers through a systematic process which relies on information from underlying issuers:
 - *greenhouse gas emissions, energy consumption, water and sanitation, natural resources and biodiversity, waste and emissions, labour conditions, health and safety, human resources, diversity, education, suppliers, community relations and product impact.*

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

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

At the end of the reporting period 95.9% of the investments were sustainable investments. Of such investments 49.4% of the sustainable investments had an environmental objective and 46.5% had a social objective.

- **United Nations Sustainable Development Goals (“UN SDGs”).** Sustainable investments of the Sub-Fund target a combination of environmental and social objectives across the spectrum based on the alignment of such investments with the UN SDGs. Other than cash, Cash Equivalents and certain FDI retained specifically for liquidity management and/or hedging purposes, the Sub-Fund will only invest in assets that are sustainable investments. Thus, another factor contributing to whether the Sub-Fund is attaining its sustainable investment objective will be an assessment of whether the Sub-Fund has successfully and consistently applied its policy relating to investing in sustainable investments. The Investment Manager considers as sustainable

investments only instruments which either:

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

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 95.9% made a positive contribution to such UN SDGs.

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

Not applicable.

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

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

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

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.

--- 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 the investee company from investment by the Sub-Fund.



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

The Investment Manager considered the following principal adverse impact indicators as part of the asset allocation process. These indicators are computed as part of the ESG rating system and impact the ESG rating. This allows for enhanced insight in the adverse impacts caused by investee companies or issuers. Based on the performance of these indicators, the Investment Manager expects to mitigate the effects of the Sub-Fund over a longer time horizon.

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	Scope 1 GHG emissions	8'486.798	81.0%	82.2%
	Scope 2 GHG emissions	10'084	81.0%	82.2%
	Scope 3 GHG emissions	115'775.5	81.0%	82.2%
	Total GHG emissions	134'346.3	81.0%	82.2%
Carbon footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	39.8737	81.0%	82.2%
	Carbon Footprint (Scope 1,2 & 3 per mln inv)	288.4571	81.0%	82.2%
GHG intensity of investee companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	117.186	81.0%	82.2%
	GHG intensity of investee companies (Scope 1,2 & 3 per mln sales, weighted intensity)	663.8659	81.0%	82.2%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	6.0%	81.0%	82.2%
Share of nonrenewable energy consumption and production	Share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage	70.4%	81.0%	82.2%
Energy consumption intensity per high impact climate sector	Energy consumption in GWh per million EUR of revenue of	1.1378	64.4%	82.2%

	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	927.8029	10.4%	82.2%
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.5231	43.9%	82.2%
Activities negatively affecting biodiversity-sensitive areas	Share of investments in investee companies with sites/operations located in or near biodiversity-sensitive areas where activities of those investee companies negatively affect those areas	0%	80.6%	82.2%
Violations of UN Global Compact (UNGC) principles & Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises	Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	0%	81.9%	82.2%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	5.0%	81.9%	82.2%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	12.0%	17.1%	82.2%
Board gender diversity	Average ratio of female to male board members in investee companies	39.0%	81.3%	82.2%
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	Share of investments in investee companies involved in the manufacture or selling of controversial weapons	0%	82.2%	82.2%
Indicators applicable to investments in sovereigns and supranationals				
GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	GHG intensity (country's Scope 1, 2 and 3 GHG emissions per million GDP)	347.2318	0.8%	14.5%
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	0	2.6%	14.5%

Asset allocation describes the share of investments in specific assets.

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

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: 1 May 2022 - 30 April 2023

Largest investments	Sector	% Assets	Country
0.372 Starbucks 24	Corporate Bonds	33.16%	US
0.25 IBRD 29	Currency Bonds	1.30%	US
0 EC 25	Currency Bonds	1.18%	EU
4 GSK Cap 25	Currency Bonds	1.13%	GB
0.75 AstraZeneca 24	Corporate Bonds	1.11%	GB
0 AFD 25	Currency Bonds	1.08%	EU
0.875 Roche Fin 25	Corporate Bonds	1.00%	CH
2.875 EIB 25	Currency Bonds	0.97%	EU
0.375 EssilorLuxott 26	Corporate Bonds	0.95%	FR
3 Council Eu 25	Currency Bonds	0.93%	EU

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.

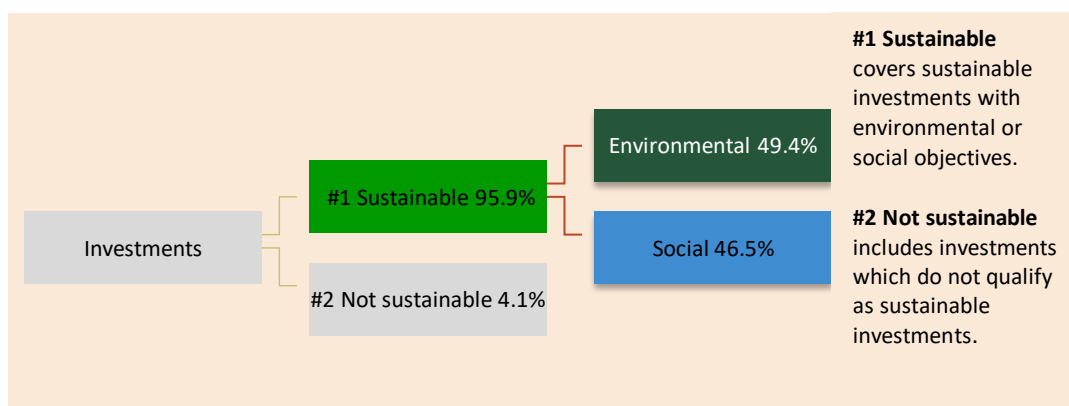


What was the proportion of sustainability-related investments?

95.9% of the portfolio was aligned with #1 *Sustainable* of which 49.4% had an environmental objective and 46.5% had a social objective.

The remaining portion of 4.1% was aligned with #2 *Not sustainable*.

What was the asset allocation?



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

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that 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.



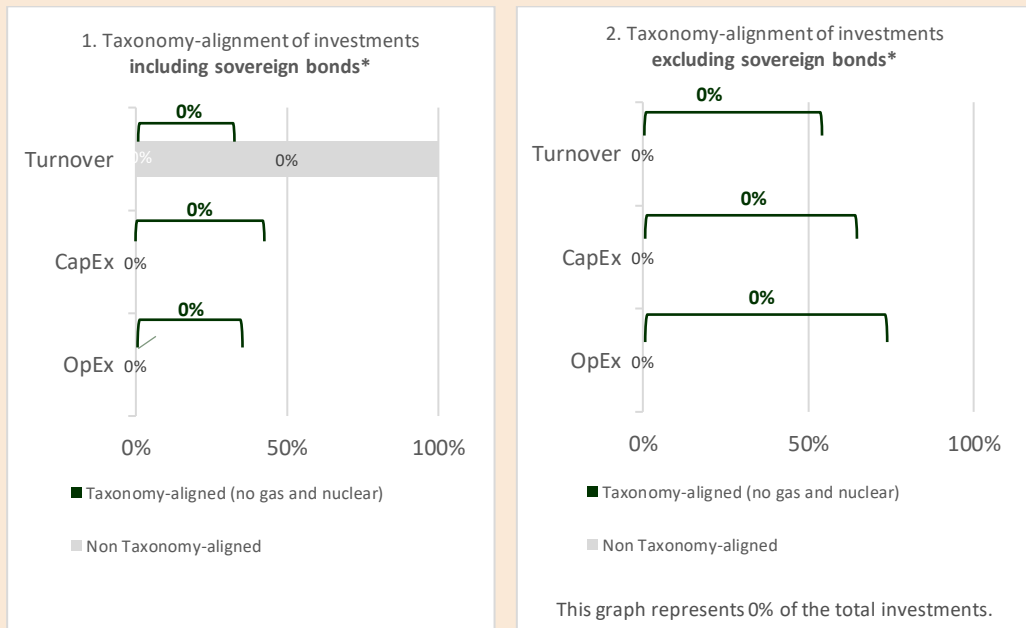
To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Sub-Fund did not commit to invest any proportion of its assets in environmentally sustainable economic activities aligned with the EU Taxonomy. Accordingly, the level of committed EU Taxonomy-aligned investments were zero per cent.

● 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.

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 no significant harm to 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.

● **What was the share of investments made in transitional and enabling activities?**

The Sub-Fund did not commit to make sustainable investments with an environmental objective aligned with the EU Taxonomy. Hence, the Sub-Fund did not commit to invest in sustainable investments in transitional and enabling activities.

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

Not applicable.



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

49.4% of the investments were made to sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

46.5% of the investments were made to sustainable investments with a social objective.



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

4.1% of the investments made considered not sustainable were related to cash, cash equivalents and certain FDI. Such holdings are included for liquidity, hedging and/or cash management purposes and are considered “Not sustainable”. No minimum environmental or social safeguards were in place in relation to such cash, cash equivalents and certain FDI.



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

The Investment Manager considers that the sustainable investment objective has 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 2022 available on www.lgtcp.com.



are

sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



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

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

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

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 Quality Funds – LGT Sustainable Bond Fund EM Defensive

Legal entity identifier: 5493004TS5B5Z1186G78

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

<input checked="" type="radio"/> <input type="radio"/> Yes	<input type="radio"/> <input checked="" type="radio"/> <input checked="" type="checkbox"/> 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 ___66.5% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments

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.



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 sought to take 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 were key performance indicators on ESG factors related to an issuer that were 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 are therefore promoted as environmental and/or social characteristics by the Sub-Fund):

- In respect of 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*.
- In respect of supranational organisations as issuers: *controversial practices, business ethics & product responsibility, environmental principles and action plans, community & human rights*.
- In respect of 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 94.7% underlying investments which promoted environmental and/or social characteristics. The primary binding element is a commitment of at least 50% of the assets of the Sub-Fund to underlying investments, to be sustainable investments. The Sub-Fund achieved 66.5% underlying investments which were sustainable investments during the reporting period.

- **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.

- **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 system in the process to identify a universe of investable issuers and/or issuers in the investment monitoring process.

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.

- **Sustainable Investments.** The aggregate weight of sustainable investments held by the Sub-Fund shall be calculated and used to measure the attainment by the SubFund of the environmental and/or social characteristics it promotes.

At the end of the reporting period 94.7% of the investments were aligned with environmental and social characteristics. 66.5% of the investments were considered sustainable investments.

- **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 by virtue of the issuer’s net 132 positive SDG score, based on the outputs from the ESG rating system. For the avoidance of doubt, the net positive SDG score, and therefore the level of sustainable investments, is determined on the basis of how an investment contributes, in terms of a total impact contribution (which includes an analysis of products, services and operational alignment) to an environmental or social objective.

The Investment Manager successfully and consistently applied its policy relating to UN SDGs in respect of the Sub-Fund as 66.5% made a positive contribution to such UN SDGs

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

Not applicable

● **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.

● **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 but were not limited to 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.

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.

— — — *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 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.



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	Scope 1 GHG emissions	13'857.78	60.9%	64.7%
	Scope 2 GHG emissions	3'690.22	60.9%	64.7%
	Scope 3 GHG emissions	59'135.89	60.9%	64.7%
	Total GHG emissions	76'683.90	60.9%	64.7%
Carbon footprint	Carbon Footprint (Scope 1 & 2 per mln inv)	184.91	60.9%	64.7%
	Carbon Footprint (Scope 1,2 & 3 per mln inv)	808.044	60.9%	64.7%
GHG intensity of investee companies	GHG intensity of investee companies (Scope 1 & 2 per mln sales, weighted intensity)	400.9951	60.9%	64.7%
	GHG intensity of investee companies (Scope 1 ,2 & 3 per mln sales, weighted intensity)	1'305.3501	60.9%	64.7%
Exposure to companies active in the fossil fuel sector	Share of investments in companies active in the fossil fuel sector	3.9%	58%	64.7%
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	82.7%	51.9%	64.7%
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	2.255	41.4%	64.7%
Emissions to water	Tonnes of emissions to water generated by investee	5'215.01	4.8%	64.7%

	companies per million EUR invested, expressed as a weighted average			
Hazardous waste ratio	Tonnes of hazardous waste generated by investee companies per million EUR invested, expressed as a weighted average	0.7059	26.7%	64.7%
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%	56.4%	64.7%
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%	60.9%	64.7%
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises	Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance / complaints-handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises	9.7%	60.9%	64.7%
Unadjusted gender pay gap	Average unadjusted gender pay gap of investee companies	17.3%	6.2%	64.7%
Board gender diversity	Average ratio of female to male board members in investee companies	21.6%	58.5%	64.7%
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%	64.7%	64.7%
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)	553.24	13.8%	29.4%
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	13.8%	29.4%



What were the top investments of this financial product?

Largest investments	Sector	% Assets	Country
4.75 IBRD 27	Currency Bonds	98.69%	US
6.3 IFC 24	Currency Bonds	0.81%	US
7.75 EIB 25	Currency Bonds	0.20%	EU
8.2 Peru 26	Currency Bonds	0.02%	PE
USA TB 23	Domestic Bonds	0.01%	US
0.5225 Africa Fin 23	Currency Bonds	0.01%	CH
5.3 Raizen F Fin 27	Currency Bonds	0.01%	US
5.125 Gold Fields 24	Currency Bonds	0.01%	EU
5 Andina 23	Currency Bonds	0.01%	US
0.7 Corp Andina 25	Currency Bonds	0.01%	CH

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: 1 May 2022 – 30 April 2023

What was the proportion of sustainability-related investments?

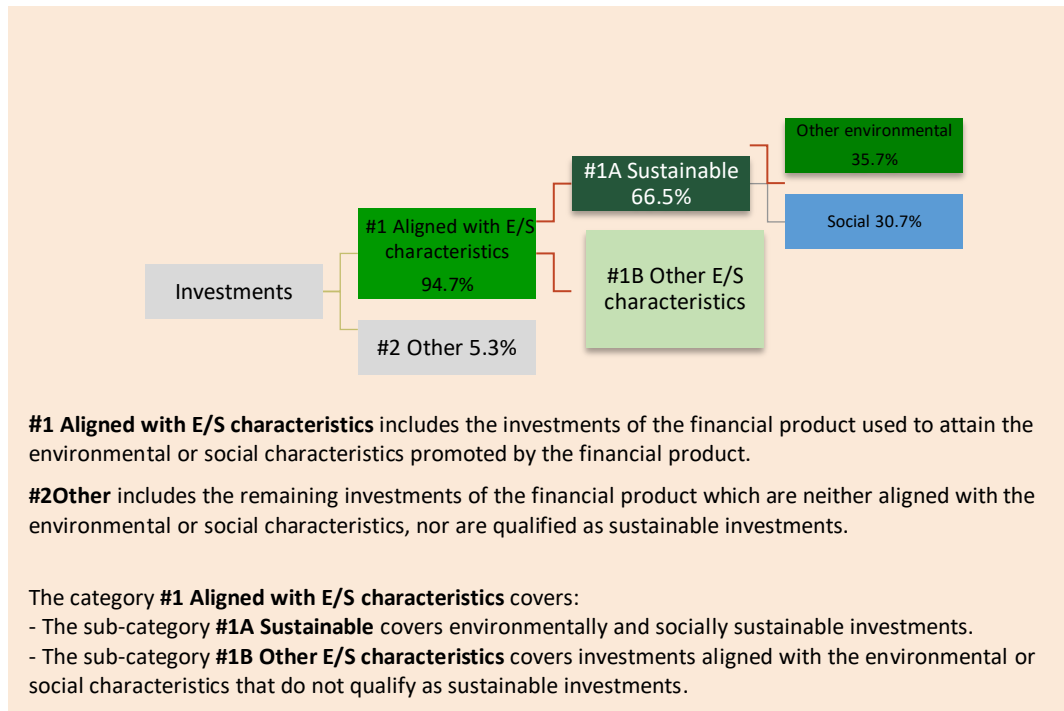
The Sub-Fund allocated 94.7% to investments aligned with environmental and/or social characteristics (#1) including 66.5% of investments considered as sustainable investments (#1A).

The remaining portion of 5.3% was aligned with #2 Other.



Asset allocation describes the share of investments in specific assets.

● **What was the asset allocation?**



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 Sub-Fund did not commit to invest any proportion of its assets in environmentally sustainable economic activities aligned with the EU Taxonomy. Accordingly, the level of committed EU Taxonomy- aligned investments were zero per cent.

Taxonomy-aligned activities are expressed as a share of:

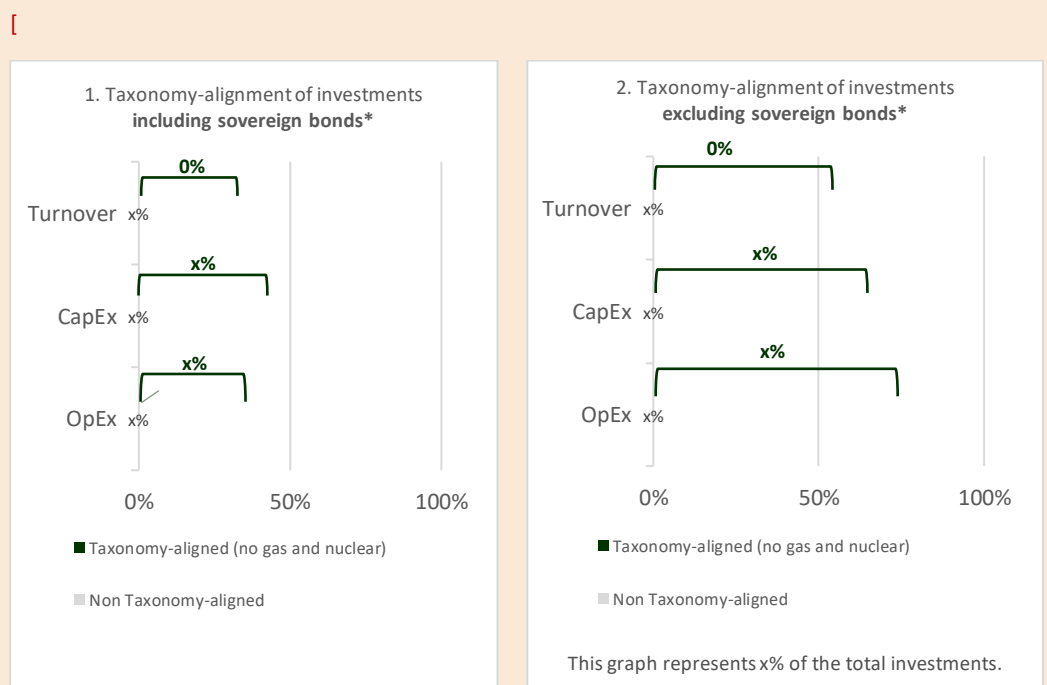
- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.

 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.

● **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 commit to make sustainable investments with an environmental objective aligned with the EU Taxonomy. Hence, the Sub-Fund did not commit to invest in sustainable investments in transitional and enabling activities.

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.



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

35.7% of the investments were made to sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

30.7% of the investments were made to sustainable investments with a social objective.



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 neither aligned with the environmental or social characteristics nor qualify as sustainable investments, for example:

- There may have been 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 while the Investment Manager has developed a comprehensive tool to rate securities on ESG-related metrics, there may exist instances where data was lacking, and such assessment may have been impacted.

Additionally, to the extent possible and / or where any investments in “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 were 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 2022 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

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

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

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

www.lgt.com

