



# Semi-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 31 October 2023



# Unaudited Semi-Annual Report as of 31 October 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., Pfaeffikon

*Dr. Magnus Pirovino, director*

### Board of Management of the Management Company

*Roger Gauch*

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

*Lars Inderwildi*

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

*Alois Wille*

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

*Pierre-André Wirth*

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

### Depository

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

### Asset manager

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

*With partial delegation for the following sub-fund:*

LGT Sustainable Quality Equity Fund Hedged

LGT Sustainable Bond Fund EM Defensive

*to:*

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

*and for the following sub-fund:*

LGT Sustainable Quality Equity Fund Hedged

*to:*

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

**Administrator**

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

**Auditor**

PricewaterhouseCoopers Ltd., Birchstrasse 160, 8050 Zurich, Switzerland

**Paying agent and authorized distributor in Liechtenstein**

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

**Information and sales**

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*Paying agent*

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

**Facilities in Germany**

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

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

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

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

**Facilities in Austria**

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

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

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

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

**Facilities in Denmark**

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

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

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

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

**Contact in United Kingdom***Representative*

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

**Licensed for distribution**

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

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

## Notices to investors and general information

### Notices

*Notice from 27 June 2023*

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

Any amendments are published in detail on the website of the LAFV Liechtenstein Investment Fund Association ([www.lafv.li](http://www.lafv.li)) as the publication outlet of the UCITS.

The Financial Market Authority of Liechtenstein (the "FMA") has approved the amendments to the UCITS Documentation as of 23 May 2023. The updated UCITS Documentation entered into force on 10 July 2023.

The updated version of the UCITS Documentation as well as the Key investor Document (the "KID") are available on the website [www.lafv.li](http://www.lafv.li) as well as on [www.lgtcp.com/en/regulatory-information](http://www.lgtcp.com/en/regulatory-information).

### ISINs

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

<b>LGT Sustainable Quality Equity Fund Hedged</b>		<b>LGT Sustainable Short Duration Corporate Bond Fund Hedged</b>		<b>LGT Sustainable Bond Fund EM Defensive</b>	
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 <sup>1</sup>	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 <sup>1</sup>		

<sup>1</sup> As of 10 July 2023 the unit classes were compulsorily redeemed and terminated.

### Deadlines

*Valuation day*

At least once a week on the first business day of the week, or such other day or days as the management company, with the consent of the 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*

None

*Maximum redemption fee*

None

*Maximum conversion fee*

CHF 100.00 or equivalent

**UCITS domicile**

The UCITS domicile is Vaduz, Liechtenstein.

**Financial year**

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



**Information to unitholders**

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

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

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

All communications to investors in Switzerland, Germany and Austria will be published via the electronic platform [www.fundinfo.com](http://www.fundinfo.com).

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

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

### 3-Year Comparison

<b>As of:</b>	<b>31.10.2023</b>	<b>31.10.2022</b>	<b>31.10.2021</b>
Net asset value (USD) A	53,419,917	54,057,392	68,945,688
Units outstanding at the end of the period (USD) A	40,687	42,019	39,423
Net asset value per unit at the end of the period (USD) A	1,312.95	1,286.51	1,748.88
Net asset value per unit at the beginning of the period (USD) A	1,286.51	1,748.88	1,383.19
Percent change in asset value vs previous year (USD) A <sup>1</sup>	5.31%	-23.39%	31.37%
Net asset value (CHF) A	9,833,631	10,425,916	14,115,098
Units outstanding at the end of the period (CHF) A	8,981	9,235	8,935
Net asset value per unit at the end of the period (CHF) A	1,094.96	1,128.98	1,579.83
Net asset value per unit at the beginning of the period (CHF) A	1,128.98	1,579.83	1,266.47
Percent change in asset value vs previous year (CHF) A <sup>1</sup>	0.12%	-25.55%	29.62%
Net asset value (EUR) A	15,306,567	15,673,399	14,294,687
Units outstanding at the end of the period (EUR) A	13,912	14,088	9,195
Net asset value per unit at the end of the period (EUR) A	1,100.26	1,112.51	1,554.55
Net asset value per unit at the beginning of the period (EUR) A	1,112.51	1,554.55	1,242.42
Percent change in asset value vs previous year (EUR) A <sup>1</sup>	2.08%	-25.44%	30.01%
Net asset value (USD) B	136,177,503	142,870,785	215,280,203
Units outstanding at the end of the period (USD) B	55,099	60,879	70,281
Net asset value per unit at the end of the period (USD) B	2,471.49	2,346.81	3,063.14
Net asset value per unit at the beginning of the period (USD) B	2,346.81	3,063.14	2,331.68
Percent change in asset value vs previous year (USD) B	5.31%	-23.39%	31.37%
Net asset value (CHF) B	69,986,157	69,628,501	99,342,400
Units outstanding at the end of the period (CHF) B	38,144	38,022	40,372
Net asset value per unit at the end of the period (CHF) B	1,834.79	1,831.26	2,460.66
Net asset value per unit at the beginning of the period (CHF) B	1,831.26	2,460.66	1,897.83
Percent change in asset value vs previous year (CHF) B	0.19%	-25.58%	29.66%
Net asset value (EUR) B	128,516,604	124,946,156	174,119,207
Units outstanding at the end of the period (EUR) B	68,997	68,479	71,148
Net asset value per unit at the end of the period (EUR) B	1,862.64	1,824.60	2,447.28
Net asset value per unit at the beginning of the period (EUR) B	1,824.60	2,447.28	1,883.01
Percent change in asset value vs previous year (EUR) B	2.08%	-25.44%	29.97%
Net asset value (CHF) I1	2,577,681	10,191,717	11,506,420
Units outstanding at the end of the period (CHF) I1	2,483	9,920	8,410
Net asset value per unit at the end of the period (CHF) I1	1,038.23	1,027.39	1,368.18
Net asset value per unit at the beginning of the period (CHF) I1	1,027.39	1,368.18	1,045.49
Percent change in asset value vs previous year (CHF) I1	1.06%	-24.91%	30.86%

<b>As of:</b>	<b>31.10.2023</b>	<b>31.10.2022</b>	<b>31.10.2021</b>
Net asset value (EUR) I1	38,385,290	44,585,899	72,415,880
Units outstanding at the end of the period (EUR) I1	20,899	25,000	30,527
Net asset value per unit at the end of the period (EUR) I1	1,836.70	1,783.41	2,372.23
Net asset value per unit at the beginning of the period (EUR) I1	1,783.41	2,372.23	1,807.56
Percent change in asset value vs previous year (EUR) I1	2.99%	-24.82%	31.24%
Net asset value (USD) C	33,854,750	45,206,708	90,187,262
Units outstanding at the end of the period (USD) C	17,044	24,172	37,262
Net asset value per unit at the end of the period (USD) C	1,986.36	1,870.19	2,420.35
Net asset value per unit at the beginning of the period (USD) C	1,870.19	2,420.35	1,827.19
Percent change in asset value vs previous year (USD) C	6.21%	-22.73%	32.46%
Net asset value (CHF) C	27,499,376	27,784,842	50,410,339
Units outstanding at the end of the period (CHF) C	17,280	17,633	24,018
Net asset value per unit at the end of the period (CHF) C	1,591.42	1,575.72	2,098.82
Net asset value per unit at the beginning of the period (CHF) C	1,575.72	2,098.82	1,605.39
Percent change in asset value vs previous year (CHF) C	1.00%	-24.92%	30.74%
Net asset value (EUR) C	12,199,602	14,956,481	50,612,614
Units outstanding at the end of the period (EUR) C	7,323	9,249	23,522
Net asset value per unit at the end of the period (EUR) C	1,665.84	1,617.12	2,151.72
Net asset value per unit at the beginning of the period (EUR) C	1,617.12	2,151.72	1,641.23
Percent change in asset value vs previous year (EUR) C	3.01%	-24.85%	31.10%
Net asset value (USD) IM	212,509,560	198,061,553	216,829,519
Units outstanding at the end of the period (USD) IM	71,280	71,085	60,579
Net asset value per unit at the end of the period (USD) IM	2,981.33	2,786.28	3,579.31
Net asset value per unit at the beginning of the period (USD) IM	2,786.28	3,579.31	2,680.80
Percent change in asset value vs previous year (USD) IM	7.00%	-22.16%	33.52%
	<b>1 year</b>	<b>2 years</b>	<b>3 years</b>
Cumulative performance of fund in percent (USD) B	5.31%	-19.32%	6.00%
Cumulative performance of benchmark in percent <sup>2</sup>	10.48%	-4.58%	34.33%

<sup>1</sup> Distribution in performance included

<sup>2</sup> MSCI World Hedged (NR) Index

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

## Statement of net assets as of 31.10.2023

	<b>31.10.2023</b>
<b>Assets</b>	<b>USD</b>
Bank balance	
Current account balance	405,208.31
Transferable securities	
Investment fund units	760,987,579.12
Derivative financial instruments	1,945,020.30
<b>Total assets</b>	<b>763,337,807.73</b>
Liabilities	-1,100,578.81
<b>Net assets</b>	<b>762,237,228.92</b>

## Statement of income for the period from 01.05.2023 to 31.10.2023

	<b>31.10.2023</b>
<b>Earnings</b>	<b>USD</b>
Earnings from cash in banks	1,902.63
Buying into current earnings with the issue of units	-64,828.10
<b>Total earnings</b>	<b>-62,925.47</b>
	<b>31.10.2023</b>
<b>Expenses</b>	<b>USD</b>
Interest payable	658.73
Ongoing remuneration as specified by internal regulations	4,435,011.07
thereof management fees	4,154,231.78
thereof depositary fees	50,556.72
thereof other remuneration as specified by internal regulations	230,222.57
Hedge costs	74,213.50
Other expenses	37,889.63
Adjustment of current earnings with the redemption of units	-203,249.08
<b>Total expenses</b>	<b>4,344,523.85</b>
<b>Net earnings</b>	<b>-4,407,449.32</b>
Capital gains and capital losses realized	-2,302,427.92
<b>Profit or loss realized</b>	<b>-6,709,877.24</b>
Capital gains and capital losses not realized	-101,611,786.60
<b>Net profit / loss</b>	<b>-108,321,663.84</b>

## Change in net assets

31.10.2023

USD

Net assets at the beginning of the period under review	905,011,397.25
Distributions	-2,868,243.73
Balance from unit movements	-31,584,260.76
Net profit / loss	-108,321,663.84
<b>Net assets at the end of the period under review</b>	<b>762,237,228.92</b>

## Changes in the number of units outstanding

31.10.2023

Number

LGT Sustainable Quality Equity Fund Hedged (USD) A	
Number of units outstanding at the beginning of the period	41,510.242
Number of units issued	1,121.778
Number of units redeemed	-1,945.226
<b>Number of units outstanding at the end of the period</b>	<b>40,686.794</b>

31.10.2023

Number

LGT Sustainable Quality Equity Fund Hedged (CHF) A	
Number of units outstanding at the beginning of the period	9,234.799
Number of units issued	81.011
Number of units redeemed	-335.000
<b>Number of units outstanding at the end of the period</b>	<b>8,980.810</b>

31.10.2023

Number

LGT Sustainable Quality Equity Fund Hedged (EUR) A	
Number of units outstanding at the beginning of the period	14,724.532
Number of units issued	327.401
Number of units redeemed	-1,140.102
<b>Number of units outstanding at the end of the period</b>	<b>13,911.831</b>

31.10.2023

Number

LGT Sustainable Quality Equity Fund Hedged (USD) B	
Number of units outstanding at the beginning of the period	59,713.412
Number of units issued	1,294.011
Number of units redeemed	-5,908.049
<b>Number of units outstanding at the end of the period</b>	<b>55,099.374</b>

31.10.2023

Number

LGT Sustainable Quality Equity Fund Hedged (CHF) B	
Number of units outstanding at the beginning of the period	38,577.505
Number of units issued	1,927.104
Number of units redeemed	-2,360.693
<b>Number of units outstanding at the end of the period</b>	<b>38,143.916</b>

**31.10.2023**  
**Number**

LGT Sustainable Quality Equity Fund Hedged (EUR) B	
Number of units outstanding at the beginning of the period	70,564.605
Number of units issued	2,238.693
Number of units redeemed	-3,806.128
<b>Number of units outstanding at the end of the period</b>	<b>68,997.170</b>

**31.10.2023**  
**Number**

LGT Sustainable Quality Equity Fund Hedged (CHF) I1	
Number of units outstanding at the beginning of the period	2,529.686
Number of units issued	0.000
Number of units redeemed	-46.925
<b>Number of units outstanding at the end of the period</b>	<b>2,482.761</b>

**31.10.2023**  
**Number**

LGT Sustainable Quality Equity Fund Hedged (EUR) I1	
Number of units outstanding at the beginning of the period	21,224.413
Number of units issued	0.000
Number of units redeemed	-325.378
<b>Number of units outstanding at the end of the period</b>	<b>20,899.035</b>

**31.10.2023**  
**Number**

LGT Sustainable Quality Equity Fund Hedged (USD) C	
Number of units outstanding at the beginning of the period	25,329.795
Number of units issued	1,459.431
Number of units redeemed	-9,745.586
<b>Number of units outstanding at the end of the period</b>	<b>17,043.640</b>

**31.10.2023**  
**Number**

LGT Sustainable Quality Equity Fund Hedged (CHF) C	
Number of units outstanding at the beginning of the period	18,028.772
Number of units issued	904.000
Number of units redeemed	-1,653.000
<b>Number of units outstanding at the end of the period</b>	<b>17,279.772</b>

**31.10.2023**  
**Number**

LGT Sustainable Quality Equity Fund Hedged (EUR) C	
Number of units outstanding at the beginning of the period	9,088.379
Number of units issued	25.000
Number of units redeemed	-1,790.000
<b>Number of units outstanding at the end of the period</b>	<b>7,323.379</b>

**31.10.2023**  
**Number**

LGT Sustainable Quality Equity Fund Hedged (USD) IM	
Number of units outstanding at the beginning of the period	67,365.911
Number of units issued	6,715.092
Number of units redeemed	-2,800.766
<b>Number of units outstanding at the end of the period</b>	<b>71,280.237</b>



## Inventory of fund assets

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in USD <sup>4</sup>	in % <sup>4</sup>
<b>Securities</b>							
<b>Investment fund units</b>							
IE00BYVTJT56							
LGT Sustainable Quality Eq Hdg Sub-Fd A (USD)		354,411	14,064	31,245	337,230	760,987,579.12	99.84
<b>Total Investment fund units</b>						<b>760,987,579.12</b>	<b>99.84</b>
<b>Total Securities</b>						<b>760,987,579.12</b>	<b>99.84</b>
Total Securities						760,987,579.12	99.84
Current account balance						405,208.31	0.05
Derivative financial instruments						1,945,020.30	0.26
<b>Total assets as of 31.10.2023</b>						<b>763,337,807.73</b>	<b>100.14</b>
Liabilities						-1,100,578.81	-0.14
<b>Net assets as of 31.10.2023</b>						<b>762,237,228.92</b>	<b>100.00</b>

## Derivative financial instruments

### Derivatives open at the end of the period under review

#### Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD <sup>4</sup>	in % <sup>4</sup>
CHF	Purchase	27,969,579.10	USD	31,026,667.69	20.11.2023	LGT Bank AG	-215,158.20	-0.03
CHF	Purchase	134,571.94	USD	148,234.90	20.11.2023	LGT Bank AG	10.61	0.00
CHF	Purchase	72,065,690.75	USD	79,942,505.79	20.11.2023	LGT Bank AG	-554,371.04	-0.07
CHF	Purchase	10,046,203.49	USD	11,144,258.42	20.11.2023	LGT Bank AG	-77,281.22	-0.01
CHF	Purchase	2,631,230.11	USD	2,918,824.84	20.11.2023	LGT Bank AG	-20,240.95	0.00
CHF	Purchase	72,657.46	USD	80,646.37	20.11.2023	LGT Bank AG	-606.34	0.00
CHF	Purchase	54,224.28	USD	60,438.64	20.11.2023	LGT Bank AG	-704.74	0.00
CHF	Purchase	1,870.72	USD	2,082.79	20.11.2023	LGT Bank AG	-21.99	0.00
EUR	Purchase	39,921,545.65	USD	41,993,234.34	20.11.2023	LGT Bank AG	233,940.26	0.03
EUR	Purchase	41,715.96	USD	44,060.15	20.11.2023	LGT Bank AG	65.07	0.00
EUR	Purchase	16,101,386.24	USD	16,936,951.58	20.11.2023	LGT Bank AG	94,354.12	0.01
EUR	Purchase	7,168.45	USD	7,571.27	20.11.2023	LGT Bank AG	11.19	0.00
EUR	Purchase	135,494,682.08	USD	142,526,043.11	20.11.2023	LGT Bank AG	793,998.84	0.10
EUR	Purchase	31,665.50	USD	33,559.86	20.11.2023	LGT Bank AG	-65.55	0.00
EUR	Purchase	5,697.75	USD	6,036.11	20.11.2023	LGT Bank AG	-9.29	0.00
EUR	Purchase	12,688,193.52	USD	13,346,634.63	20.11.2023	LGT Bank AG	74,352.82	0.01
AUD	Sale	26,000,000.00	USD	16,534,369.80	20.11.2023	LGT Bank AG	62,295.35	0.01
CAD	Sale	35,500,000.00	USD	26,039,235.04	20.11.2023	LGT Bank AG	459,530.48	0.06
CHF	Sale	6,615.04	USD	7,337.73	20.11.2023	LGT Bank AG	50.55	0.00
CHF	Sale	284,961.10	USD	316,278.70	20.11.2023	LGT Bank AG	2,363.30	0.00
CHF	Sale	1,872.34	USD	2,097.08	20.11.2023	LGT Bank AG	34.50	0.00
CHF	Sale	28,210.65	USD	31,547.74	20.11.2023	LGT Bank AG	470.66	0.00
CHF	Sale	20,200,000.00	USD	22,473,460.18	20.11.2023	LGT Bank AG	220,980.46	0.03
CHF	Sale	526,846.14	USD	587,197.74	20.11.2023	LGT Bank AG	6,819.87	0.00
CHF	Sale	2,026,961.39	USD	2,249,727.12	20.11.2023	LGT Bank AG	16,810.43	0.00
CHF	Sale	778,407.01	USD	863,954.97	20.11.2023	LGT Bank AG	6,455.65	0.00
CHF	Sale	12,919.62	USD	14,409.55	20.11.2023	LGT Bank AG	177.19	0.00
CHF	Sale	3,159.02	USD	3,506.20	20.11.2023	LGT Bank AG	26.20	0.00
CHF	Sale	72,844.21	USD	80,849.88	20.11.2023	LGT Bank AG	604.12	0.00
CHF	Sale	3,286.32	USD	3,662.78	20.11.2023	LGT Bank AG	42.54	0.00
CHF	Sale	11,420.78	USD	12,846.03	20.11.2023	LGT Bank AG	264.81	0.00
DKK	Sale	50,000,000.00	USD	7,081,258.89	20.11.2023	LGT Bank AG	-5,980.63	0.00
EUR	Sale	24,528.81	USD	25,984.25	20.11.2023	LGT Bank AG	38.80	0.00
EUR	Sale	984,553.54	USD	1,042,205.06	20.11.2023	LGT Bank AG	789.61	0.00
EUR	Sale	23,335.17	USD	24,755.72	20.11.2023	LGT Bank AG	72.85	0.00
EUR	Sale	862,085.20	USD	910,487.84	20.11.2023	LGT Bank AG	-1,386.23	0.00
EUR	Sale	163,762.00	USD	173,153.10	20.11.2023	LGT Bank AG	-66.81	0.00
EUR	Sale	2,928,765.52	USD	3,093,203.99	20.11.2023	LGT Bank AG	-4,709.45	0.00
EUR	Sale	71,000.12	USD	74,986.49	20.11.2023	LGT Bank AG	-114.17	0.00
EUR	Sale	328,734.10	USD	345,777.65	20.11.2023	LGT Bank AG	-1,942.16	0.00
EUR	Sale	397,130.30	USD	420,384.66	20.11.2023	LGT Bank AG	318.50	0.00
EUR	Sale	3,337,880.42	USD	3,533,333.35	20.11.2023	LGT Bank AG	2,676.98	0.00
EUR	Sale	353,080.31	USD	375,619.54	20.11.2023	LGT Bank AG	2,147.43	0.00
EUR	Sale	216,085.14	USD	228,476.76	20.11.2023	LGT Bank AG	-88.16	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD <sup>4</sup>	in % <sup>4</sup>
EUR	Sale	313,074.45	USD	331,406.84	20.11.2023	LGT Bank AG	251.09	0.00
EUR	Sale	426,249.81	USD	450,916.46	20.11.2023	LGT Bank AG	49.02	0.00
EUR	Sale	62,500,000.00	USD	66,053,681.25	20.11.2023	LGT Bank AG	-55,943.75	-0.01
EUR	Sale	107,015.60	USD	113,208.49	20.11.2023	LGT Bank AG	12.31	0.00
EUR	Sale	41,805.70	USD	44,112.37	20.11.2023	LGT Bank AG	-107.78	0.00
EUR	Sale	348,923.37	USD	368,514.02	20.11.2023	LGT Bank AG	-561.07	0.00
EUR	Sale	500,591.52	USD	528,697.73	20.11.2023	LGT Bank AG	-804.95	0.00
EUR	Sale	23,204.76	USD	24,407.83	20.11.2023	LGT Bank AG	-137.10	0.00
EUR	Sale	76,766.76	USD	80,982.48	20.11.2023	LGT Bank AG	-217.87	0.00
EUR	Sale	16,537.66	USD	17,508.85	20.11.2023	LGT Bank AG	16.07	0.00
EUR	Sale	274,040.84	USD	289,427.14	20.11.2023	LGT Bank AG	-440.65	0.00
GBP	Sale	25,700,000.00	USD	31,267,023.49	20.11.2023	LGT Bank AG	85,470.49	0.01
JPY	Sale	7,000,000,000.00	USD	47,010,330.67	20.11.2023	LGT Bank AG	647,823.68	0.08
SEK	Sale	85,000,000.00	USD	7,784,767.77	20.11.2023	LGT Bank AG	172,654.55	0.02
<b>Total open derivative financial instruments at the end of the period under review</b>							<b>1,945,020.30</b>	<b>0.26</b>

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	AUD	USD	27,000,000.00	17,931,510.00
22.05.2023	CHF	USD	31,379,411.38	35,444,946.78
22.05.2023	CHF	USD	52,721.10	59,365.93
22.05.2023	CHF	USD	3,153.24	3,533.76
22.05.2023	CHF	USD	11,470,636.19	12,956,778.71
22.05.2023	CHF	USD	18,475.20	20,787.61
22.05.2023	CHF	USD	77,771,273.50	87,847,366.43
22.05.2023	CHF	USD	64,557.59	72,263.07
22.05.2023	CHF	USD	253,495.24	283,752.00
22.05.2023	CHF	USD	26,605.80	29,962.16
22.05.2023	CHF	USD	247,307.91	277,740.18
22.05.2023	CHF	USD	141,677.64	158,774.65
22.05.2023	CHF	USD	5,815.78	6,503.24
22.05.2023	CHF	USD	2,870,207.03	3,242,072.78
22.05.2023	CHF	USD	704,564.76	788,660.41
22.05.2023	CHF	USD	62,913.29	70,655.03
22.05.2023	CHF	USD	1,662,874.25	1,867,497.86
22.05.2023	CHF	USD	692,627.13	777,857.79
22.05.2023	CHF	USD	1,717,364.05	1,922,345.69
22.05.2023	CHF	USD	24,859.63	27,893.02
22.05.2023	CHF	USD	12,494.37	13,958.18
22.05.2023	CHF	USD	10,331.60	11,542.02
22.05.2023	CHF	USD	71,333.20	79,765.27
22.05.2023	EUR	USD	62,822.10	69,068.82
22.05.2023	EUR	USD	101,055.15	111,364.29

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	EUR	USD	10,343.00	11,311.16
22.05.2023	EUR	USD	10,214.88	11,281.06
22.05.2023	EUR	USD	16,411,817.26	18,164,845.52
22.05.2023	EUR	USD	28,944.72	31,729.64
22.05.2023	EUR	USD	99,849.60	109,803.11
22.05.2023	EUR	USD	407,304.65	449,136.87
22.05.2023	EUR	USD	10,109.60	11,102.11
22.05.2023	EUR	USD	156,985.60	173,108.81
22.05.2023	EUR	USD	51,486.68	56,774.62
22.05.2023	EUR	USD	963,242.03	1,062,171.80
22.05.2023	EUR	USD	382,330.66	420,370.65
22.05.2023	EUR	USD	104,299.50	114,689.29
22.05.2023	EUR	USD	20,170.24	22,110.92
22.05.2023	EUR	USD	24,892.80	27,324.70
22.05.2023	EUR	USD	32,795.28	35,821.79
22.05.2023	EUR	USD	12,576.46	13,859.45
22.05.2023	EUR	USD	80.83	88.77
22.05.2023	EUR	USD	96.13	105.00
22.05.2023	EUR	USD	10,057.60	11,119.93
22.05.2023	EUR	USD	7,366.24	8,074.98
22.05.2023	EUR	USD	10,216.45	11,215.26
22.05.2023	EUR	USD	9,322.55	10,295.59
22.05.2023	EUR	USD	20,665.70	22,776.39
22.05.2023	EUR	USD	417,433.41	458,965.95
22.05.2023	EUR	USD	51,153.75	56,345.60
22.05.2023	EUR	USD	3,286,085.77	3,613,034.87
22.05.2023	EUR	USD	80,000,000.00	86,696,000.00
22.05.2023	EUR	USD	144,055,054.81	159,442,295.49
22.05.2023	EUR	USD	2,072.51	2,275.98
22.05.2023	EUR	USD	377,214.95	415,956.81
22.05.2023	EUR	USD	18,107,868.40	20,042,060.36
22.05.2023	EUR	USD	51,040.50	56,492.39
22.05.2023	EUR	USD	984,812.77	1,082,796.72
22.05.2023	EUR	USD	3,248,277.25	3,581,891.56
22.05.2023	EUR	USD	42,055,247.21	46,547,378.44
22.05.2023	GBP	USD	30,500,000.00	37,964,265.00
22.05.2023	GBP	USD	2,100,000.00	2,620,281.72
22.05.2023	JPY	USD	7,300,000,000.00	53,304,125.59
22.05.2023	USD	AUD	18,154,810.80	27,000,000.00
22.05.2023	USD	CHF	15,308.42	13,606.12
22.05.2023	USD	CHF	958,590.17	848,994.56
22.05.2023	USD	CHF	69,873.36	62,220.20
22.05.2023	USD	CHF	114,481.31	101,672.00
22.05.2023	USD	CHF	3,254.08	2,912.47
22.05.2023	USD	CHF	29,910.57	26,749.95
22.05.2023	USD	CHF	90,384.85	80,820.42
22.05.2023	USD	CHF	235,572.82	210,216.00
22.05.2023	USD	CHF	7,417.46	6,607.70
22.05.2023	USD	CHF	12,189.95	10,823.40
22.05.2023	USD	CHF	35,746,962.27	32,061,450.46
22.05.2023	USD	CHF	5,924.33	5,280.30

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	USD	CHF	3,255,987.09	2,920,294.82
22.05.2023	USD	CHF	87,718,468.97	78,674,694.82
22.05.2023	USD	CHF	26,947,513.65	24,000,000.00
22.05.2023	USD	CHF	6,044.14	5,384.67
22.05.2023	USD	CHF	21,972.81	19,559.98
22.05.2023	USD	CHF	350,448.36	310,381.60
22.05.2023	USD	CHF	87,372.37	77,383.09
22.05.2023	USD	CHF	13,001,513.81	11,661,057.74
22.05.2023	USD	CHF	25,103.00	22,244.52
22.05.2023	USD	CHF	22,978.86	20,344.10
22.05.2023	USD	CHF	2,368,317.42	2,097,547.69
22.05.2023	USD	CHF	27,316.87	24,453.27
22.05.2023	USD	DKK	6,350,378.16	43,000,000.00
22.05.2023	USD	EUR	11,214.33	10,216.45
22.05.2023	USD	EUR	46,573,604.74	42,877,559.14
22.05.2023	USD	EUR	75,103.51	67,931.63
22.05.2023	USD	EUR	20,020,476.52	18,431,666.84
22.05.2023	USD	EUR	77,033.89	70,181.06
22.05.2023	USD	EUR	1,610,465.07	1,467,200.30
22.05.2023	USD	EUR	75,162.26	68,164.80
22.05.2023	USD	EUR	481,539.47	437,514.57
22.05.2023	USD	EUR	18,135,962.45	16,696,706.36
22.05.2023	USD	EUR	157,813,288.62	145,289,346.92
22.05.2023	USD	EUR	70,047.40	63,290.22
22.05.2023	USD	EUR	4,216,441.99	3,830,952.40
22.05.2023	USD	EUR	56,593.61	51,189.30
22.05.2023	USD	EUR	88,000,392.00	80,000,000.00
22.05.2023	USD	EUR	101,296.32	92,139.08
22.05.2023	USD	EUR	536,586.89	487,529.26
22.05.2023	USD	EUR	375,793.41	340,984.05
22.05.2023	USD	EUR	84,240.89	76,539.14
22.05.2023	USD	EUR	1,239,020.75	1,125,742.87
22.05.2023	USD	EUR	110,112.68	100,452.65
22.05.2023	USD	GBP	40,559,290.00	32,600,000.00
22.05.2023	USD	JPY	54,725,658.03	7,300,000,000.00
22.05.2023	USD	SEK	7,484,708.79	77,000,000.00
23.05.2023	CAD	USD	39,500,000.00	29,258,609.07
23.05.2023	USD	CAD	29,570,737.70	39,500,000.00
20.06.2023	CAD	USD	39,500,000.00	29,638,522.58
20.06.2023	CHF	USD	2,920,294.82	3,267,100.84
20.06.2023	CHF	USD	1,764.48	1,977.30
20.06.2023	CHF	USD	32,061,450.46	35,868,978.38
20.06.2023	CHF	USD	15,024.52	16,558.88
20.06.2023	CHF	USD	5,819.90	6,500.55
20.06.2023	CHF	USD	11,661,057.74	13,045,892.25
20.06.2023	CHF	USD	20,303.40	22,376.86
20.06.2023	CHF	USD	77,277.20	85,649.53
20.06.2023	CHF	USD	29,950.50	33,167.08
20.06.2023	CHF	USD	12,487.79	13,935.26
20.06.2023	CHF	USD	78,674,694.82	88,017,880.89
20.06.2023	CHF	USD	124,591.89	139,388.07

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.06.2023	CHF	USD	44,275.00	49,453.03
20.06.2023	CHF	USD	60,329.95	66,931.47
20.06.2023	CHF	USD	50,784.25	56,286.29
20.06.2023	CHF	USD	1,728.33	1,907.82
20.06.2023	EUR	USD	10,265.10	11,169.92
20.06.2023	EUR	USD	5,498.10	5,939.62
20.06.2023	EUR	USD	2,002.68	2,151.43
20.06.2023	EUR	USD	226,204.68	243,779.65
20.06.2023	EUR	USD	9,940.80	10,713.15
20.06.2023	EUR	USD	2,051.59	2,232.94
20.06.2023	EUR	USD	67,446.50	72,392.69
20.06.2023	EUR	USD	16,696,706.36	18,168,437.54
20.06.2023	EUR	USD	48,201.12	51,763.42
20.06.2023	EUR	USD	83,042.80	89,641.80
20.06.2023	EUR	USD	4,086.30	4,370.65
20.06.2023	EUR	USD	3,500,000.00	3,737,640.55
20.06.2023	EUR	USD	125,625.23	136,750.60
20.06.2023	EUR	USD	42,877,559.14	46,657,001.59
20.06.2023	EUR	USD	18,431,666.84	20,056,326.11
20.06.2023	EUR	USD	20,505.80	22,232.90
20.06.2023	EUR	USD	145,289,346.92	158,095,876.40
20.06.2023	EUR	USD	81,726.00	87,412.90
20.06.2023	EUR	USD	253,380.36	272,086.17
20.06.2023	EUR	USD	84,546.40	91,335.90
20.06.2023	GBP	USD	1,500,000.00	1,854,652.05
20.06.2023	USD	AUD	17,950,050.90	27,000,000.00
20.06.2023	USD	CAD	29,273,787.73	39,500,000.00
20.06.2023	USD	CHF	28,446.89	25,771.77
20.06.2023	USD	CHF	79,695.14	71,969.57
20.06.2023	USD	CHF	32,389,187.42	29,318,692.45
20.06.2023	USD	CHF	26,808,636.27	24,000,000.00
20.06.2023	USD	CHF	13,433.79	12,109.37
20.06.2023	USD	CHF	7,679.50	6,950.80
20.06.2023	USD	CHF	310,821.87	278,549.55
20.06.2023	USD	CHF	2,181,998.24	1,970,477.51
20.06.2023	USD	CHF	164,064.88	148,636.38
20.06.2023	USD	CHF	876,520.02	791,551.05
20.06.2023	USD	CHF	44,382.20	40,006.60
20.06.2023	USD	CHF	22,048.83	20,109.00
20.06.2023	USD	CHF	84,173,668.60	76,194,004.82
20.06.2023	USD	CHF	3,968.02	3,542.00
20.06.2023	USD	CHF	22,375.83	20,303.40
20.06.2023	USD	CHF	2,275.11	2,045.92
20.06.2023	USD	CHF	3,146,625.33	2,848,325.25
20.06.2023	USD	CHF	268,990.09	243,694.53
20.06.2023	USD	CHF	68,765.14	62,046.17
20.06.2023	USD	CHF	462,120.65	419,319.50
20.06.2023	USD	CHF	192,524.73	172,096.12
20.06.2023	USD	CHF	15,801.57	14,124.88
20.06.2023	USD	CHF	324,781.17	293,297.21
20.06.2023	USD	CHF	12,095,051.96	10,948,441.03

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.06.2023	USD	CHF	244,889.28	221,860.14
20.06.2023	USD	CHF	1,934.85	1,755.65
20.06.2023	USD	CHF	1,966.99	1,768.84
20.06.2023	USD	CHF	1,799,620.01	1,630,385.54
20.06.2023	USD	DKK	6,268,461.53	43,000,000.00
20.06.2023	USD	EUR	113,813.24	105,439.74
20.06.2023	USD	EUR	13,489.58	12,568.50
20.06.2023	USD	EUR	23,879.03	21,945.72
20.06.2023	USD	EUR	14,879,028.31	13,775,602.55
20.06.2023	USD	EUR	475,569.30	442,861.75
20.06.2023	USD	EUR	26,684.92	24,613.11
20.06.2023	USD	EUR	20,494.38	19,095.00
20.06.2023	USD	EUR	608,725.15	559,312.67
20.06.2023	USD	EUR	342,497.46	318,965.76
20.06.2023	USD	EUR	1,288,938.12	1,200,928.10
20.06.2023	USD	EUR	42,592.49	39,129.17
20.06.2023	USD	EUR	55,630.87	51,708.52
20.06.2023	USD	EUR	1,082,617.24	1,008,159.61
20.06.2023	USD	EUR	34,966.38	32,645.76
20.06.2023	USD	EUR	10,791.72	10,115.55
20.06.2023	USD	EUR	95,712.85	87,963.69
20.06.2023	USD	EUR	85,206,121.55	78,500,000.00
20.06.2023	USD	EUR	193,801.42	181,658.46
20.06.2023	USD	EUR	153,236,976.92	141,872,953.36
20.06.2023	USD	EUR	417,727.81	388,998.34
20.06.2023	USD	EUR	848,390.61	790,461.63
20.06.2023	USD	EUR	45,223,138.43	41,869,399.53
20.06.2023	USD	EUR	18,972,570.18	17,565,568.17
20.06.2023	USD	EUR	71,232.79	66,368.94
20.06.2023	USD	EUR	3,743,645.61	3,486,174.21
20.06.2023	USD	EUR	415,538.26	387,164.88
20.06.2023	USD	GBP	37,985,615.00	30,500,000.00
20.06.2023	USD	JPY	56,468,168.34	7,700,000,000.00
20.06.2023	USD	SEK	7,394,568.39	77,000,000.00
20.07.2023	AUD	USD	27,000,000.00	18,392,400.00
20.07.2023	CAD	USD	36,500,000.00	27,607,593.98
20.07.2023	CHF	USD	20,249.70	22,781.65
20.07.2023	CHF	USD	10,948,441.03	12,135,552.96
20.07.2023	CHF	USD	58,132.18	65,002.34
20.07.2023	CHF	USD	62,938.59	70,230.72
20.07.2023	CHF	USD	122,749.80	137,430.24
20.07.2023	CHF	USD	29,318,692.45	32,497,644.54
20.07.2023	CHF	USD	138,227.88	153,215.58
20.07.2023	CHF	USD	241,184.56	269,128.43
20.07.2023	CHF	USD	2,135,067.75	2,394,677.09
20.07.2023	CHF	USD	20,700,000.00	24,103,400.09
20.07.2023	CHF	USD	8,221.72	9,174.25
20.07.2023	CHF	USD	123,757.20	138,048.07
20.07.2023	CHF	USD	7,185.04	8,060.59
20.07.2023	CHF	USD	651,018.68	726,446.33
20.07.2023	CHF	USD	625,411.20	699,323.39

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2023	CHF	USD	204,552.00	228,442.77
20.07.2023	CHF	USD	61,632.90	68,805.23
20.07.2023	CHF	USD	2,848,325.25	3,157,161.99
20.07.2023	CHF	USD	1,300,000.00	1,481,214.78
20.07.2023	CHF	USD	249,007.19	277,984.58
20.07.2023	CHF	USD	30,248.40	34,073.49
20.07.2023	CHF	USD	224,900.62	251,479.77
20.07.2023	CHF	USD	499.27	557.12
20.07.2023	CHF	USD	50,574.75	56,058.44
20.07.2023	CHF	USD	10,139.70	11,503.43
20.07.2023	CHF	USD	76,194,004.82	84,455,529.14
20.07.2023	CHF	USD	173,761.83	197,131.81
20.07.2023	CHF	USD	28,069.76	31,389.90
20.07.2023	DKK	USD	39,000,000.00	5,882,796.59
20.07.2023	EUR	USD	10,396.25	11,310.13
20.07.2023	EUR	USD	51,671.75	56,473.35
20.07.2023	EUR	USD	307,383.21	335,553.34
20.07.2023	EUR	USD	374,036.43	406,826.33
20.07.2023	EUR	USD	4,089.70	4,496.44
20.07.2023	EUR	USD	114.51	125.90
20.07.2023	EUR	USD	17,565,568.17	19,006,383.90
20.07.2023	EUR	USD	291,470.86	319,692.53
20.07.2023	EUR	USD	44,471.35	48,545.15
20.07.2023	EUR	USD	12,525.30	13,933.09
20.07.2023	EUR	USD	3,158,534.37	3,447,998.25
20.07.2023	EUR	USD	141,872,953.36	153,510,082.36
20.07.2023	EUR	USD	3,500,000.00	3,847,897.20
20.07.2023	EUR	USD	10,001.68	10,878.48
20.07.2023	EUR	USD	51,095.60	55,778.26
20.07.2023	EUR	USD	932,600.71	1,018,068.90
20.07.2023	EUR	USD	450,148.27	487,071.68
20.07.2023	EUR	USD	105.92	114.61
20.07.2023	EUR	USD	390,230.68	425,993.37
20.07.2023	EUR	USD	330,377.13	359,339.64
20.07.2023	EUR	USD	13,775,602.55	14,905,546.35
20.07.2023	EUR	USD	48,793.92	53,570.60
20.07.2023	EUR	USD	896,731.44	975,343.40
20.07.2023	EUR	USD	2,083.86	2,274.75
20.07.2023	EUR	USD	70,500,000.00	79,220,850.00
20.07.2023	EUR	USD	41,869,399.53	45,303,737.03
20.07.2023	EUR	USD	2,966,039.34	3,226,057.18
20.07.2023	EUR	USD	10,252.00	11,150.74
20.07.2023	GBP	USD	28,000,000.00	36,671,600.00
20.07.2023	JPY	USD	7,700,000,000.00	55,587,640.77
20.07.2023	SEK	USD	77,000,000.00	7,551,610.85
20.07.2023	USD	AUD	18,411,030.00	27,000,000.00
20.07.2023	USD	CAD	27,398,699.88	36,500,000.00
20.07.2023	USD	CHF	83,278.96	74,473.96
20.07.2023	USD	CHF	92,177,134.40	79,180,158.45
20.07.2023	USD	CHF	24,478,984.29	22,000,000.00
20.07.2023	USD	CHF	34,255.89	30,536.42



Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2023	USD	CHF	21,579.54	19,297.96
20.07.2023	USD	CHF	3,307,592.58	2,841,222.03
20.07.2023	USD	CHF	34,155.21	30,546.75
20.07.2023	USD	CHF	29,487.37	26,178.30
20.07.2023	USD	CHF	5,946.12	5,311.20
20.07.2023	USD	CHF	12,951,642.29	11,125,460.73
20.07.2023	USD	CHF	3,943.37	3,505.26
20.07.2023	USD	CHF	3,982.26	3,570.18
20.07.2023	USD	CHF	34,994,957.11	30,060,668.16
20.07.2023	USD	CHF	60,048.94	53,700.03
20.07.2023	USD	CHF	323,241.48	289,065.48
20.07.2023	USD	CHF	861,418.31	770,341.41
20.07.2023	USD	CHF	13,890.32	12,448.73
20.07.2023	USD	CHF	3,982.28	3,510.34
20.07.2023	USD	CHF	7,757.39	6,998.88
20.07.2023	USD	DKK	5,682,190.54	39,000,000.00
20.07.2023	USD	EUR	28,649.95	26,479.31
20.07.2023	USD	EUR	20,139,106.50	17,989,376.06
20.07.2023	USD	EUR	213,415.62	195,845.35
20.07.2023	USD	EUR	161,615,235.73	144,363,765.73
20.07.2023	USD	EUR	390,339.21	356,157.04
20.07.2023	USD	EUR	258,965.69	237,123.10
20.07.2023	USD	EUR	80,351,420.00	74,000,000.00
20.07.2023	USD	EUR	15,737,041.95	14,057,205.85
20.07.2023	USD	EUR	6,860.58	6,284.91
20.07.2023	USD	EUR	1,182,610.90	1,079,049.16
20.07.2023	USD	EUR	502,562.79	458,553.15
20.07.2023	USD	EUR	9,022.92	8,283.04
20.07.2023	USD	EUR	114,342.94	104,748.50
20.07.2023	USD	EUR	194,040.42	177,349.20
20.07.2023	USD	EUR	20,195.11	18,510.39
20.07.2023	USD	EUR	27,022.51	24,743.28
20.07.2023	USD	EUR	47,712,734.58	42,619,682.52
20.07.2023	USD	EUR	4,058,966.76	3,703,521.30
20.07.2023	USD	GBP	35,456,960.00	28,000,000.00
20.07.2023	USD	JPY	54,833,927.62	7,700,000,000.00
20.07.2023	USD	SEK	7,183,304.68	77,000,000.00
21.08.2023	AUD	USD	27,000,000.00	17,440,920.00
21.08.2023	CAD	USD	36,500,000.00	27,043,046.60
21.08.2023	CHF	USD	94,998.66	108,617.07
21.08.2023	CHF	USD	8,146.84	9,317.49
21.08.2023	CHF	USD	54,105.74	63,308.96
21.08.2023	CHF	USD	279,143.55	323,187.55
21.08.2023	CHF	USD	270,464.90	315,583.94
21.08.2023	CHF	USD	211,840.65	243,274.10
21.08.2023	CHF	USD	1,789.19	2,071.49
21.08.2023	CHF	USD	132,865.26	151,911.98
21.08.2023	CHF	USD	100,196.16	116,379.96
21.08.2023	CHF	USD	103,805.69	121,462.73
21.08.2023	CHF	USD	2,841,222.03	3,319,145.84
21.08.2023	CHF	USD	163,779.02	187,257.35

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.08.2023	CHF	USD	79,180,158.45	92,499,104.51
21.08.2023	CHF	USD	70,212.48	81,925.35
21.08.2023	CHF	USD	742,511.46	866,377.44
21.08.2023	CHF	USD	21,500,000.00	24,481,894.78
21.08.2023	CHF	USD	918,671.57	1,073,201.91
21.08.2023	CHF	USD	5,913.39	6,899.86
21.08.2023	CHF	USD	11,125,460.73	12,996,881.73
21.08.2023	CHF	USD	51,473.00	60,131.31
21.08.2023	CHF	USD	30,060,668.16	35,117,192.74
21.08.2023	CHF	USD	41,261.08	47,778.00
21.08.2023	DKK	USD	50,000,000.00	7,327,080.89
21.08.2023	EUR	USD	72,300,000.00	78,973,290.00
21.08.2023	EUR	USD	42,619,682.52	47,793,967.70
21.08.2023	EUR	USD	17,989,376.06	20,173,394.25
21.08.2023	EUR	USD	10,008.93	11,215.77
21.08.2023	EUR	USD	458,028.09	515,783.60
21.08.2023	EUR	USD	99,800.61	109,285.16
21.08.2023	EUR	USD	14,057,205.85	15,763,834.98
21.08.2023	EUR	USD	3,000,000.00	3,293,256.00
21.08.2023	EUR	USD	20,266.10	22,336.99
21.08.2023	EUR	USD	69,360.72	78,046.49
21.08.2023	EUR	USD	14,384.93	15,738.34
21.08.2023	EUR	USD	3,688,018.35	4,153,062.71
21.08.2023	EUR	USD	12,125.10	13,597.16
21.08.2023	EUR	USD	144,363,765.73	161,890,393.07
21.08.2023	EUR	USD	1,105,155.19	1,244,510.84
21.08.2023	EUR	USD	12,672.90	14,146.83
21.08.2023	EUR	USD	11,563.50	12,647.64
21.08.2023	EUR	USD	18,979.47	20,940.52
21.08.2023	EUR	USD	364,260.29	410,192.06
21.08.2023	GBP	USD	28,000,000.00	35,694,120.00
21.08.2023	JPY	USD	7,700,000,000.00	52,891,517.44
21.08.2023	SEK	USD	85,000,000.00	7,839,520.41
21.08.2023	USD	AUD	18,411,472.80	27,000,000.00
21.08.2023	USD	CAD	27,615,194.89	36,500,000.00
21.08.2023	USD	CHF	23,175.46	19,807.37
21.08.2023	USD	CHF	12,424.88	10,757.46
21.08.2023	USD	CHF	2,295.53	2,010.75
21.08.2023	USD	CHF	118,790.43	101,811.71
21.08.2023	USD	CHF	24,244.70	20,874.20
21.08.2023	USD	CHF	407,876.51	353,730.90
21.08.2023	USD	CHF	7,822.29	6,852.25
21.08.2023	USD	CHF	25,116,904.59	21,500,000.00
21.08.2023	USD	CHF	194,996.84	168,364.17
21.08.2023	USD	CHF	6,015.12	5,238.15
21.08.2023	USD	CHF	21,043.72	18,039.10
21.08.2023	USD	CHF	10,386.04	8,969.80
21.08.2023	USD	CHF	3,230,397.09	2,827,889.61
21.08.2023	USD	CHF	95,937.09	83,544.90
21.08.2023	USD	CHF	2,071.40	1,789.19
21.08.2023	USD	CHF	4,181.33	3,618.38

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.08.2023	USD	CHF	12,325,582.09	10,789,814.56
21.08.2023	USD	CHF	1,015,333.87	884,183.19
21.08.2023	USD	CHF	1,875,400.63	1,642,738.43
21.08.2023	USD	CHF	34,327,765.83	30,050,526.21
21.08.2023	USD	CHF	4,194.99	3,595.40
21.08.2023	USD	CHF	89,948,744.41	78,741,130.86
21.08.2023	USD	CHF	549,117.43	479,665.06
21.08.2023	USD	CHF	263,325.37	230,251.70
21.08.2023	USD	CHF	3,984.02	3,484.66
21.08.2023	USD	DKK	7,556,348.52	50,000,000.00
21.08.2023	USD	EUR	55,971.84	50,533.20
21.08.2023	USD	EUR	1,010,020.10	922,405.42
21.08.2023	USD	EUR	35,917.66	32,572.32
21.08.2023	USD	EUR	95,614.75	86,664.48
21.08.2023	USD	EUR	4,578,540.01	4,152,098.71
21.08.2023	USD	EUR	224,287.29	199,335.65
21.08.2023	USD	EUR	14,736,889.56	13,431,361.25
21.08.2023	USD	EUR	156,122,851.33	142,292,062.82
21.08.2023	USD	EUR	418,953.59	373,890.78
21.08.2023	USD	EUR	18,921,558.61	17,245,314.08
21.08.2023	USD	EUR	32,476.48	29,192.24
21.08.2023	USD	EUR	17,666.27	16,012.57
21.08.2023	USD	EUR	46,646,344.29	42,513,984.95
21.08.2023	USD	EUR	570,627.19	517,479.46
21.08.2023	USD	EUR	1,335,213.39	1,210,852.76
21.08.2023	USD	EUR	49,139.15	44,585.42
21.08.2023	USD	EUR	47,153.92	42,243.00
21.08.2023	USD	EUR	664,560.59	607,623.25
21.08.2023	USD	EUR	5,758.24	5,117.64
21.08.2023	USD	EUR	91,651.17	83,798.80
21.08.2023	USD	EUR	84,745,443.75	75,300,000.00
21.08.2023	USD	EUR	80,230.29	72,634.53
21.08.2023	USD	EUR	650,352.91	590,845.87
21.08.2023	USD	EUR	434,515.55	394,045.14
21.08.2023	USD	GBP	36,675,626.40	28,000,000.00
21.08.2023	USD	JPY	55,859,125.32	7,700,000,000.00
21.08.2023	USD	SEK	8,348,881.98	85,000,000.00
20.09.2023	AUD	USD	27,000,000.00	17,420,184.00
20.09.2023	CAD	USD	36,500,000.00	27,016,424.51
20.09.2023	CHF	USD	42,143.00	48,014.17
20.09.2023	CHF	USD	180,969.36	203,803.50
20.09.2023	CHF	USD	8,563.50	9,612.09
20.09.2023	CHF	USD	3,022.54	3,464.39
20.09.2023	CHF	USD	10,789,814.56	12,367,116.61
20.09.2023	CHF	USD	1,931,951.16	2,208,474.22
20.09.2023	CHF	USD	30,050,526.21	34,443,442.92
20.09.2023	CHF	USD	1,735.44	1,980.94
20.09.2023	CHF	USD	745,808.90	852,557.64
20.09.2023	CHF	USD	271,038.15	309,832.25
20.09.2023	CHF	USD	265,472.74	303,470.25
20.09.2023	CHF	USD	70,286.97	80,347.25

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2023	CHF	USD	20,200,000.00	22,561,513.63
20.09.2023	CHF	USD	54,123.93	61,780.37
20.09.2023	CHF	USD	50,114.75	56,778.89
20.09.2023	CHF	USD	78,741,130.86	90,251,852.07
20.09.2023	CHF	USD	2,827,889.61	3,241,282.82
20.09.2023	DKK	USD	50,000,000.00	7,151,909.42
20.09.2023	EUR	USD	17,245,314.08	18,953,031.31
20.09.2023	EUR	USD	342,521.98	374,693.36
20.09.2023	EUR	USD	69,000,000.00	73,576,770.00
20.09.2023	EUR	USD	2,500,000.00	2,677,401.25
20.09.2023	EUR	USD	204,474.23	223,679.47
20.09.2023	EUR	USD	10,796.94	11,568.87
20.09.2023	EUR	USD	2,035.26	2,223.65
20.09.2023	EUR	USD	10,120.20	11,049.99
20.09.2023	EUR	USD	13,431,361.25	14,761,401.80
20.09.2023	EUR	USD	39,144.06	42,325.88
20.09.2023	EUR	USD	20,294.77	21,739.66
20.09.2023	EUR	USD	37,975.47	41,205.09
20.09.2023	EUR	USD	23,235.80	25,243.26
20.09.2023	EUR	USD	1,092,208.30	1,194,793.96
20.09.2023	EUR	USD	142,292,062.82	156,382,534.34
20.09.2023	EUR	USD	5,902.41	6,407.86
20.09.2023	EUR	USD	438,838.22	480,056.10
20.09.2023	EUR	USD	133,965.83	144,019.30
20.09.2023	EUR	USD	42,513,984.95	46,723,932.31
20.09.2023	EUR	USD	232,319.46	252,318.68
20.09.2023	EUR	USD	599,262.00	649,573.04
20.09.2023	EUR	USD	42,441.63	45,463.26
20.09.2023	EUR	USD	93.97	103.28
20.09.2023	EUR	USD	578.10	619.46
20.09.2023	EUR	USD	11,987.60	13,113.54
20.09.2023	EUR	USD	3,607,864.65	3,946,733.34
20.09.2023	GBP	USD	26,000,000.00	32,327,620.00
20.09.2023	GBP	USD	2,000,000.00	2,496,900.00
20.09.2023	SEK	USD	85,000,000.00	7,605,175.10
20.09.2023	USD	AUD	17,457,597.90	27,000,000.00
20.09.2023	USD	CAD	27,050,913.15	36,500,000.00
20.09.2023	USD	CHF	12,049,571.88	10,760,267.69
20.09.2023	USD	CHF	243,936.35	214,237.10
20.09.2023	USD	CHF	87,861,588.51	78,460,398.54
20.09.2023	USD	CHF	7,573.33	6,625.38
20.09.2023	USD	CHF	93,222.19	81,931.12
20.09.2023	USD	CHF	7,716.37	6,781.76
20.09.2023	USD	CHF	16,059.23	14,011.68
20.09.2023	USD	CHF	3,816.80	3,376.84
20.09.2023	USD	CHF	988,478.67	868,754.13
20.09.2023	USD	CHF	61,748.04	54,091.28
20.09.2023	USD	CHF	2,341,420.06	2,057,827.26
20.09.2023	USD	CHF	1,946.04	1,711.60
20.09.2023	USD	CHF	57,696.91	51,405.12
20.09.2023	USD	CHF	3,153,690.32	2,816,245.46

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2023	USD	CHF	335,676.78	295,019.61
20.09.2023	USD	CHF	33,638,887.67	30,039,526.69
20.09.2023	USD	CHF	11,802.06	10,417.32
20.09.2023	USD	CHF	17,636.05	15,660.81
20.09.2023	USD	CHF	150,152.72	131,533.78
20.09.2023	USD	CHF	135,127.64	119,273.11
20.09.2023	USD	CHF	11,437.24	10,081.10
20.09.2023	USD	CHF	23,072,690.74	20,200,000.00
20.09.2023	USD	CHF	17,300.95	15,414.30
20.09.2023	USD	DKK	7,339,189.69	50,000,000.00
20.09.2023	USD	EUR	162,151.23	151,381.21
20.09.2023	USD	EUR	149,564.39	137,676.70
20.09.2023	USD	EUR	1,304,061.71	1,198,118.12
20.09.2023	USD	EUR	105,516.93	96,013.95
20.09.2023	USD	EUR	10,911.47	10,008.00
20.09.2023	USD	EUR	409,962.43	376,656.57
20.09.2023	USD	EUR	98,634.92	90,339.50
20.09.2023	USD	EUR	118,964.67	110,331.76
20.09.2023	USD	EUR	499,834.68	459,227.49
20.09.2023	USD	EUR	30,029.46	27,542.76
20.09.2023	USD	EUR	152,587,395.38	142,126,858.59
20.09.2023	USD	EUR	13,947.65	12,897.83
20.09.2023	USD	EUR	21,813.49	20,085.44
20.09.2023	USD	EUR	78,202,796.10	71,500,000.00
20.09.2023	USD	EUR	55,381.20	51,212.74
20.09.2023	USD	EUR	75,293.42	68,961.07
20.09.2023	USD	EUR	43,010.59	40,169.60
20.09.2023	USD	EUR	109,545.32	101,315.00
20.09.2023	USD	EUR	14,249,149.78	13,272,307.92
20.09.2023	USD	EUR	174,081.53	162,473.60
20.09.2023	USD	EUR	38,972.58	35,955.72
20.09.2023	USD	EUR	18,540,046.42	17,269,044.73
20.09.2023	USD	EUR	10,093.07	9,297.36
20.09.2023	USD	EUR	15,068.20	13,844.04
20.09.2023	USD	EUR	45,529,309.46	42,408,075.13
20.09.2023	USD	EUR	37,554.26	34,579.24
20.09.2023	USD	EUR	4,412,921.11	4,054,409.91
20.09.2023	USD	GBP	35,698,496.40	28,000,000.00
20.09.2023	USD	JPY	53,135,226.81	7,700,000,000.00
20.09.2023	USD	SEK	7,849,342.78	85,000,000.00
20.10.2023	AUD	USD	27,000,000.00	17,153,748.00
20.10.2023	CAD	USD	36,500,000.00	26,764,043.79
20.10.2023	CHF	USD	239,480.78	267,968.81
20.10.2023	CHF	USD	54,424.64	60,813.12
20.10.2023	CHF	USD	2,816,245.46	3,164,057.66
20.10.2023	CHF	USD	1,628.23	1,783.62
20.10.2023	CHF	USD	116,323.90	128,749.66
20.10.2023	CHF	USD	20,200,000.00	22,402,377.76
20.10.2023	CHF	USD	139,379.60	151,582.11
20.10.2023	CHF	USD	10,760,267.69	12,089,183.25
20.10.2023	CHF	USD	3,824.20	4,241.67

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2023	CHF	USD	59,830.67	66,440.95
20.10.2023	CHF	USD	29,360.85	32,917.63
20.10.2023	CHF	USD	30,039,526.69	33,749,471.04
20.10.2023	CHF	USD	17,969.28	19,542.47
20.10.2023	CHF	USD	5,724.03	6,279.25
20.10.2023	CHF	USD	3,805.95	4,252.70
20.10.2023	CHF	USD	112,133.40	122,136.50
20.10.2023	CHF	USD	78,460,398.54	88,150,421.81
20.10.2023	DKK	USD	50,000,000.00	7,070,135.75
20.10.2023	EUR	USD	119,179.61	127,554.96
20.10.2023	EUR	USD	18,021.60	19,244.46
20.10.2023	EUR	USD	42,009.48	44,827.69
20.10.2023	EUR	USD	55,146.98	59,022.43
20.10.2023	EUR	USD	264,593.68	281,224.45
20.10.2023	EUR	USD	270,336.72	288,750.71
20.10.2023	EUR	USD	1,916.69	2,013.36
20.10.2023	EUR	USD	2,788,344.21	2,963,602.80
20.10.2023	EUR	USD	17,269,044.73	18,567,331.51
20.10.2023	EUR	USD	399,053.02	425,823.49
20.10.2023	EUR	USD	13,272,307.92	14,270,120.03
20.10.2023	EUR	USD	38,820.60	41,412.07
20.10.2023	EUR	USD	42,408,075.13	45,596,314.22
20.10.2023	EUR	USD	833,244.53	885,617.28
20.10.2023	EUR	USD	65,500,000.00	69,144,511.70
20.10.2023	EUR	USD	333,144.82	354,084.30
20.10.2023	EUR	USD	142,126,858.59	152,811,955.82
20.10.2023	EUR	USD	3,500,000.00	3,689,903.00
20.10.2023	EUR	USD	13,867.07	14,881.24
20.10.2023	EUR	USD	19,410.30	20,549.57
20.10.2023	GBP	USD	25,700,000.00	31,263,183.91
20.10.2023	GBP	USD	2,300,000.00	2,807,512.71
20.10.2023	JPY	USD	7,150,000,000.00	47,784,535.19
20.10.2023	JPY	USD	550,000,000.00	3,694,526.35
20.10.2023	SEK	USD	85,000,000.00	7,775,310.01
20.10.2023	USD	AUD	17,436,870.00	27,000,000.00
20.10.2023	USD	CAD	27,026,626.78	36,500,000.00
20.10.2023	USD	CHF	254,355.86	226,406.22
20.10.2023	USD	CHF	138,137.08	125,928.66
20.10.2023	USD	CHF	11,105,685.93	10,046,203.49
20.10.2023	USD	CHF	1,855,463.31	1,651,577.58
20.10.2023	USD	CHF	30,919,278.24	27,969,579.10
20.10.2023	USD	CHF	283,181.51	255,863.27
20.10.2023	USD	CHF	65,519.62	58,320.06
20.10.2023	USD	CHF	65,885.59	60,281.43
20.10.2023	USD	CHF	22,633,304.28	20,200,000.00
20.10.2023	USD	CHF	344,056.31	315,892.20
20.10.2023	USD	CHF	73,504.79	66,413.86
20.10.2023	USD	CHF	23,236.70	21,213.27
20.10.2023	USD	CHF	7,601.28	6,803.08
20.10.2023	USD	CHF	17,628.66	15,718.08
20.10.2023	USD	CHF	253,343.89	231,794.71

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2023	USD	CHF	1,612,955.86	1,483,179.04
20.10.2023	USD	CHF	784,877.51	709,161.16
20.10.2023	USD	CHF	21,105.31	18,862.47
20.10.2023	USD	CHF	1,851,643.63	1,694,144.67
20.10.2023	USD	CHF	699,363.78	622,514.89
20.10.2023	USD	CHF	14,268.31	13,025.84
20.10.2023	USD	CHF	706,429.76	646,341.55
20.10.2023	USD	CHF	3,678.39	3,323.54
20.10.2023	USD	CHF	23,182.09	21,316.88
20.10.2023	USD	CHF	2,073,188.34	1,873,189.93
20.10.2023	USD	CHF	2,908,722.21	2,631,230.11
20.10.2023	USD	CHF	3,551.14	3,249.08
20.10.2023	USD	CHF	79,665,808.92	72,065,690.75
20.10.2023	USD	CHF	11,858.57	10,577.74
20.10.2023	USD	CHF	13,903.99	12,521.25
20.10.2023	USD	DKK	7,163,128.28	50,000,000.00
20.10.2023	USD	EUR	935,576.94	885,211.92
20.10.2023	USD	EUR	21,230.68	19,877.70
20.10.2023	USD	EUR	103,288.98	96,799.99
20.10.2023	USD	EUR	13,327,678.47	12,688,193.52
20.10.2023	USD	EUR	6,025.76	5,750.07
20.10.2023	USD	EUR	376,434.65	350,129.43
20.10.2023	USD	EUR	2,020.58	1,906.97
20.10.2023	USD	EUR	3,538,402.00	3,317,132.67
20.10.2023	USD	EUR	41,933,591.55	39,921,545.65
20.10.2023	USD	EUR	12,359.39	11,629.02
20.10.2023	USD	EUR	386,351.43	365,552.93
20.10.2023	USD	EUR	16,912,896.11	16,101,386.24
20.10.2023	USD	EUR	3,173,197.60	3,002,374.50
20.10.2023	USD	EUR	66,283.35	62,074.40
20.10.2023	USD	EUR	909,337.28	845,792.86
20.10.2023	USD	EUR	25,656.19	23,908.81
20.10.2023	USD	EUR	8,187.15	7,727.84
20.10.2023	USD	EUR	325,988.34	310,552.04
20.10.2023	USD	EUR	430,549.24	403,625.41
20.10.2023	USD	EUR	35,232.13	33,542.08
20.10.2023	USD	EUR	23,514.02	21,870.86
20.10.2023	USD	EUR	276,269.79	262,181.22
20.10.2023	USD	EUR	3,097,357.71	2,880,914.60
20.10.2023	USD	EUR	73,666,463.10	69,000,000.00
20.10.2023	USD	EUR	1,043,486.25	978,233.20
20.10.2023	USD	EUR	48,894.60	45,686.28
20.10.2023	USD	EUR	504,372.84	478,652.00
20.10.2023	USD	EUR	142,323,614.06	135,494,682.08
20.10.2023	USD	EUR	65,326.41	61,879.36
20.10.2023	USD	EUR	8,025.31	7,593.28
20.10.2023	USD	EUR	60,922.68	56,665.41
20.10.2023	USD	EUR	24,846.08	23,292.36
20.10.2023	USD	EUR	284,631.89	264,741.84
20.10.2023	USD	EUR	326,693.03	306,263.71
20.10.2023	USD	EUR	642,330.30	610,536.03

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2023	USD	EUR	22,040.58	20,949.61
20.10.2023	USD	EUR	12,079.59	11,500.14
20.10.2023	USD	EUR	16,237.00	15,317.12
20.10.2023	USD	EUR	293,502.69	277,702.53
20.10.2023	USD	GBP	2,476,066.40	2,000,000.00
20.10.2023	USD	GBP	32,327,620.00	26,000,000.00
20.10.2023	USD	JPY	52,363,850.42	7,700,000,000.00
20.10.2023	USD	SEK	7,615,190.48	85,000,000.00

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:	31.10.2023	31.10.2022	31.10.2021
Net asset value (EUR) B	4,999,603	5,861,039	8,639,335
Units outstanding at the end of the period (EUR) B	5,448	6,416	8,493
Net asset value per unit at the end of the period (EUR) B	917.72	913.55	1,017.28
Net asset value per unit at the beginning of the period (EUR) B	913.55	1,017.28	1,025.85
Percent change in asset value vs previous year (EUR) B	0.46%	-10.20%	-0.84%
Net asset value (CHF) B	3,403,025	5,474,581	8,861,563
Units outstanding at the end of the period (CHF) B	3,991	6,315	9,140
Net asset value per unit at the end of the period (CHF) B	852.65	866.89	969.50
Net asset value per unit at the beginning of the period (CHF) B	866.89	969.50	981.60
Percent change in asset value vs previous year (CHF) B	-1.64%	-10.58%	-1.23%
Net asset value (USD) B	3,789,947	3,923,928	6,126,236
Units outstanding at the end of the period (USD) B	3,543	3,773	5,388
Net asset value per unit at the end of the period (USD) B	1,069.72	1,040.02	1,137.11
Net asset value per unit at the beginning of the period (USD) B	1,040.02	1,137.11	1,136.76
Percent change in asset value vs previous year (USD) B	2.86%	-8.54%	0.03%
Net asset value (EUR) I1	7,999,246	11,552,056	12,798,274
Units outstanding at the end of the period (EUR) I1	8,441	12,290	12,290
Net asset value per unit at the end of the period (EUR) I1	947.67	939.97	1,041.37
Net asset value per unit at the beginning of the period (EUR) I1	939.97	1,041.37	1,044.42
Percent change in asset value vs previous year (EUR) I1	0.82%	-9.74%	-0.29%
Net asset value (CHF) I1	5,991,104	6,071,815	18,014,272
Units outstanding at the end of the period (CHF) I1	6,770	6,770	18,043
Net asset value per unit at the end of the period (CHF) I1	884.95	896.87	998.41
Net asset value per unit at the beginning of the period (CHF) I1	896.87	998.41	1,005.48
Percent change in asset value vs previous year (CHF) I1	-1.33%	-10.17%	-0.70%
Net asset value (CHF) I2	541,303,532	546,391,325	621,138,294
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	929.48	938.22	1,039.02
Net asset value per unit at the beginning of the period (CHF) I2	938.22	1,039.02	1,040.73
Percent change in asset value vs previous year (CHF) I2	-0.93%	-9.70%	-0.16%
Net asset value (EUR) C	n.a.	1,355,745	1,502,002
Units outstanding at the end of the period (EUR) C	n.a.	1,505	1,505
Net asset value per unit at the end of the period (EUR) C	n.a.	900.83	998.01
Net asset value per unit at the beginning of the period (EUR) C	900.83 <sup>3</sup>	998.01	1,001.54
Percent change in asset value vs previous year (EUR) C	n.a. <sup>3</sup>	-9.74%	-0.35%

<b>As of:</b>	<b>31.10.2023</b>	<b>31.10.2022</b>	<b>31.10.2021</b>
Net asset value (CHF) C	9,977,083	28,212,757	31,297,439
Units outstanding at the end of the period (CHF) C	11,722	32,714	32,600
Net asset value per unit at the end of the period (CHF) C	851.16	862.39	960.04
Net asset value per unit at the beginning of the period (CHF) C	862.39	960.04	967.34
Percent change in asset value vs previous year (CHF) C	-1.30%	-10.17%	-0.75%
Net asset value (EUR) IM	n.a.	275,445	6,128,354
Units outstanding at the end of the period (EUR) IM	n.a.	279	5,630
Net asset value per unit at the end of the period (EUR) IM	n.a.	987.26	1,088.52
Net asset value per unit at the beginning of the period (EUR) IM	987.26 <sup>4</sup>	1,088.52	1,086.47
Percent change in asset value vs previous year (EUR) IM	n.a. <sup>4</sup>	-9.30%	0.19%
	<b>1 year</b>	<b>2 years</b>	<b>3 years</b>
Cumulative performance of fund in percent (EUR) B	-0.64% <sup>2</sup>	n.a.	n.a.
Cumulative performance of benchmark in percent <sup>1</sup>	1.22% <sup>2</sup>	n.a.	n.a.

<sup>1</sup> Bloomberg Global Aggregate Corporate 1-5 Years ex banking ex tobacco Index

<sup>2</sup> Benchmark comparison since 30 December 2022

<sup>3</sup> Closing 15.06.2023

<sup>4</sup> Closing 10.07.2023

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

## Statement of net assets as of 31.10.2023

	<b>31.10.2023</b>
<b>Assets</b>	<b>EUR</b>
Bank balance	
Current account balance	11,038,017.33
Transferable securities	
Bonds, convertible bonds, warrant bonds	599,155,282.38
Derivative financial instruments	-11,516,100.27
Other assets	4,028,856.07
<b>Total assets</b>	<b>602,706,055.51</b>
Liabilities	-2,975,671.74
<b>Net assets</b>	<b>599,730,383.77</b>

## Statement of income for the period from 01.05.2023 to 31.10.2023

	<b>31.10.2023</b>
<b>Earnings</b>	<b>EUR</b>
Earnings from cash in banks	209,191.57
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	5,323,401.32
Other earnings	32,668.79
Buying into current earnings with the issue of units	3,102.67
<b>Total earnings</b>	<b>5,568,364.35</b>
	<b>31.10.2023</b>
<b>Expenses</b>	<b>EUR</b>
Ongoing remuneration as specified by internal regulations	271,236.77
thereof management fees	189,120.63
thereof depositary fees	25,083.97
thereof other remuneration as specified by internal regulations	57,032.17
Hedge costs	4,881.82
Other expenses	54,800.47
Adjustment of current earnings with the redemption of units	79,096.93
<b>Total expenses</b>	<b>410,015.99</b>
<b>Net earnings</b>	<b>5,158,348.36</b>
Capital gains and capital losses realized	-5,778,769.53
<b>Profit or loss realized</b>	<b>-620,421.17</b>
Capital gains and capital losses not realized	1,699,932.05
<b>Net profit / loss</b>	<b>1,079,510.88</b>

## Change in net assets

31.10.2023

EUR

Net assets at the beginning of the period under review	612,761,412.47
Distributions	0.00
Balance from unit movements	-14,110,539.58
Net profit / loss	1,079,510.88
<b>Net assets at the end of the period under review</b>	<b>599,730,383.77</b>

## Changes in the number of units outstanding

31.10.2023

Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) B	
Number of units outstanding at the beginning of the period	5,629.641
Number of units issued	111.000
Number of units redeemed	-292.798
<b>Number of units outstanding at the end of the period</b>	<b>5,447.843</b>

31.10.2023

Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) B	
Number of units outstanding at the beginning of the period	5,170.160
Number of units issued	11.000
Number of units redeemed	-1,190.060
<b>Number of units outstanding at the end of the period</b>	<b>3,991.100</b>

31.10.2023

Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (USD) B	
Number of units outstanding at the beginning of the period	3,759.933
Number of units issued	0.000
Number of units redeemed	-217.000
<b>Number of units outstanding at the end of the period</b>	<b>3,542.933</b>

31.10.2023

Number

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

31.10.2023

Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I1	
Number of units outstanding at the beginning of the period	6,770.000
Number of units issued	0.000
Number of units redeemed	0.000
<b>Number of units outstanding at the end of the period</b>	<b>6,770.000</b>

**31.10.2023**  
**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
<b>Number of units outstanding at the end of the period</b>	<b>582,370.072</b>

**31.10.2023**  
**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	-1,505.000
<b>Number of units outstanding at the end of the period</b>	<b>0.000</b>

**31.10.2023**  
**Number**

LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) C	
Number of units outstanding at the beginning of the period	12,110.000
Number of units issued	1,067.000
Number of units redeemed	-1,455.295
<b>Number of units outstanding at the end of the period</b>	<b>11,721.705</b>

**31.10.2023**  
**Number**

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

## Inventory of fund assets

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
<b>Securities</b>							
<b>Bonds</b>							
<i>Bonds, listed on an official stock exchange</i>							
<b>CAD</b>							
CA83740TAG28 3.2500 % South Coast	2018 - 28	1,000,000	0	0	1,000,000	640,926.39	0.11
CA921577RM64 3.1000 % Vancouver	2018 - 28	4,000,000	0	0	4,000,000	2,551,073.00	0.43
<b>Total</b>						<b>3,191,999.39</b>	<b>0.53</b>
<b>CHF</b>							
CH0200044813 7.7533 % Ayzta WFM	2013 - 99	0	700,000	0	700,000	718,229.11	0.12
CH1271360567 1.6250 % Council Eu	2023 - 29	0	1,200,000	0	1,200,000	1,272,437.18	0.21
CH0233004172 1.6250 % EIB	2014 - 25	1,500,000	0	0	1,500,000	1,561,278.55	0.26
CH0423233540 0.3000 % North Am Dvlp	2018 - 26	1,500,000	0	1,500,000	0	0.00	0.00
CH1112455766 0.2500 % Swisscom	2021 - 33	1,000,000	0	0	1,000,000	890,435.61	0.15
<b>Total</b>						<b>4,442,380.45</b>	<b>0.74</b>
<b>EUR</b>							
XS2076154801 0.1000 % Abbot IE	2019 - 24	3,500,000	0	0	3,500,000	3,360,280.00	0.56
XS2292486771 0.0000 % ACEA	2021 - 25	4,500,000	0	0	4,500,000	4,165,650.00	0.69
XS2292487076 0.2500 % ACEA	2021 - 30	500,000	0	0	500,000	382,480.00	0.06
XS2068071641 0.0000 % ADB	2019 - 29	3,000,000	0	0	3,000,000	2,478,810.00	0.41
XS2386592484 0.1250 % Adecco Fin	2021 - 28	4,500,000	0	0	4,500,000	3,774,437.37	0.63
XS2388141892 1.0000 % Adecco Fin	2021 - 82	4,200,000	0	0	4,200,000	3,338,222.66	0.56
FR0013483526 0.0000 % AFD	2020 - 25	10,300,000	0	0	10,300,000	9,789,635.00	1.63
FR0013296373 0.1250 % AFD	2017 - 23	1,600,000	0	1,600,000	0	0.00	0.00
FR0014003N69 0.3750 % Air Liq Fin	2021 - 31	4,300,000	0	0	4,300,000	3,346,260.00	0.56
FR0014001EW8 0.0000 % Alstom	2021 - 29	0	500,000	0	500,000	384,050.00	0.06
FR0013453040 0.2500 % Alstom	2019 - 26	7,400,000	0	2,400,000	5,000,000	4,234,500.00	0.71

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
FR00140005T0 0.1250 % Arkema	2020 - 26	4,500,000	0	800,000	3,700,000	3,330,703.00	0.56
XS2166219720 0.6250 % ASML Hldg	2020 - 29	3,700,000	0	0	3,700,000	3,140,930.00	0.52
XS1405780963 1.3750 % ASML Hldg	2016 - 26	0	3,000,000	0	3,000,000	2,834,940.00	0.47
XS2473687106 2.2500 % ASML Hldg	2022 - 32	2,300,000	0	0	2,300,000	2,066,780.00	0.34
XS0972530561 3.3750 % ASML Hldg	2013 - 23	5,500,000	0	5,500,000	0	0.00	0.00
XS1411404855 0.7500 % AstraZeneca	2016 - 24	10,300,000	0	0	10,300,000	10,124,900.00	1.69
XS2051362072 0.8000 % AT&T	2019 - 30	1,000,000	0	0	1,000,000	811,450.00	0.14
FR001400F6V1 3.8750 % Bq Stell Fr	2023 - 26	6,000,000	400,000	0	6,400,000	6,348,160.00	1.06
FR0013505260 2.6250 % Carrefour	2020 - 27	1,000,000	0	1,000,000	0	0.00	0.00
FR0011765825 4.4980 % Casino	2014 - 24	11,300,000	0	11,300,000	0	0.00	0.00
BE6325493268 0.8750 % Cofin	2020 - 30	4,800,000	1,100,000	0	5,900,000	4,330,600.00	0.72
BE0002838192 1.0000 % Cofin	2022 - 28	2,000,000	0	0	2,000,000	1,693,000.00	0.28
BE0002269380 2.0000 % Cofin	2016 - 24	1,800,000	0	0	1,800,000	1,742,227.92	0.29
XS2405875480 0.3000 % Colgate	2021 - 29	4,000,000	400,000	0	4,400,000	3,632,640.00	0.61
XS1958646082 0.5000 % Colgate	2019 - 26	1,000,000	0	0	1,000,000	930,500.00	0.16
XS1979512578 0.0000 % Council Eu	2019 - 26	4,290,000	0	0	4,290,000	3,959,452.37	0.66
XS1698714000 1.6250 % Covivio	2017 - 24	0	7,300,000	0	7,300,000	7,098,520.00	1.18
FR0013325172 1.0000 % DANONE	2018 - 25	6,400,000	0	0	6,400,000	6,145,984.00	1.02
FR0014005EJ6 1.0000 % DANONE WFM	2021 - 99	2,200,000	0	0	2,200,000	1,916,640.00	0.32
XS2050404636 0.2000 % DH EU Fin II	2019 - 26	5,500,000	0	2,500,000	3,000,000	2,751,900.00	0.46
XS2100664114 1.5000 % Digital Dtch	2020 - 30	6,000,000	0	400,000	5,600,000	4,478,824.00	0.75
XS1891174341 2.5000 % Digital Euro	2019 - 26	1,500,000	0	0	1,500,000	1,426,905.00	0.24
XS1395180802 2.6250 % Digital Euro	2016 - 24	5,800,000	0	0	5,800,000	5,736,200.00	0.96
XS2654097927 4.3750 % DS Smith	2023 - 27	0	1,800,000	0	1,800,000	1,795,140.00	0.30
XS1828032786 1.3750 % Dt Tel	2018 - 25	5,000,000	0	3,000,000	2,000,000	1,920,300.00	0.32
XS1382791975 1.5000 % Dt Tel	2016 - 28	4,200,000	0	3,000,000	1,200,000	1,092,360.00	0.18
EU000A284451 0.0000 % EC	2020 - 25	11,500,000	0	0	11,500,000	10,794,245.00	1.80



ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
PTEDPNOM0015 1.6250 % EDP	2020 - 27	2,000,000	0	0	2,000,000	1,849,600.00	0.31
PTEDPLOM0017 1.7000 % EDP	2020 - 80	2,700,000	0	0	2,700,000	2,500,119.00	0.42
PTEDPROM0029 1.8750 % EDP	2021 - 81	2,500,000	0	0	2,500,000	2,218,225.00	0.37
XS2386186063 0.5000 % Eli Lilly	2021 - 33	4,000,000	0	0	4,000,000	2,962,000.00	0.49
XS1953833750 1.1250 % Elisa	2019 - 26	6,000,000	0	0	6,000,000	5,616,900.00	0.94
XS2331315635 0.3750 % Enexis	2021 - 33	4,800,000	0	0	4,800,000	3,497,760.00	0.58
XS2304340263 0.2500 % Equinix	2021 - 27	0	2,500,000	0	2,500,000	2,196,500.00	0.37
XS2304340693 1.0000 % Equinix	2021 - 33	0	1,000,000	0	1,000,000	739,800.00	0.12
FR0013516069 0.3750 % EssilorLuxott	2020 - 26	9,200,000	1,800,000	0	11,000,000	10,209,100.00	1.70
XS2171713006 1.1130 % Eurogrid	2020 - 32	3,500,000	0	0	3,500,000	2,734,900.00	0.46
XS2548490734 3.0000 % FMO-NL	2022 - 27	3,100,000	0	0	3,100,000	3,078,443.87	0.51
FR0013205069 1.0000 % Gecina	2016 - 29	7,500,000	0	7,100,000	400,000	344,776.00	0.06
FR0013284205 1.3750 % Gecina	2017 - 28	1,200,000	0	0	1,200,000	1,075,356.00	0.18
FR0012448025 1.5000 % Gecina	2015 - 25	2,700,000	0	2,700,000	0	0.00	0.00
FR0013064573 3.0000 % Gecina	2015 - 26	0	8,400,000	0	8,400,000	8,180,246.68	1.36
XS0222383027 4.0000 % GSK Cap	2005 - 25	10,000,000	700,000	0	10,700,000	10,745,261.00	1.79
XS2530219349 2.6250 % Henkel	2022 - 27	2,000,000	0	0	2,000,000	1,929,820.00	0.32
XS2295335413 1.4500 % Iberdrola WFM	2021 - 99	4,500,000	0	0	4,500,000	3,905,325.00	0.65
XS1890845875 3.2500 % Iberdrola WFM	2019 - 99	2,500,000	0	0	2,500,000	2,433,875.00	0.41
XS2580221658 4.8750 % Iberdrola WFM	2023 - 99	2,300,000	0	0	2,300,000	2,208,000.00	0.37
XS1998930926 0.2500 % IBRD	2019 - 29	13,800,000	0	0	13,800,000	11,720,064.00	1.95
FR00140011M0 0.6250 % Icade	2021 - 31	1,200,000	0	1,200,000	0	0.00	0.00
FR0014007NF1 1.0000 % Icade	2022 - 30	5,000,000	0	0	5,000,000	3,930,750.00	0.66
FR0013281755 1.5000 % Icade	2017 - 27	1,000,000	0	0	1,000,000	897,560.00	0.15
FR0013320058 1.6250 % Icade	2018 - 28	1,400,000	0	1,400,000	0	0.00	0.00
FR0013181906 1.7500 % Icade	2016 - 26	2,300,000	300,000	0	2,600,000	2,426,242.00	0.40
FR0013430535 1.1250 % In'li	2019 - 29	0	3,500,000	0	3,500,000	2,815,050.00	0.47

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
XS2194283839 1.6250 % Infineon Tech	2020 - 29	3,000,000	0	0	3,000,000	2,644,140.00	0.44
XS2343510520 0.5000 % Kellanova	2021 - 29	8,000,000	0	5,000,000	3,000,000	2,470,800.00	0.41
FR001400A5N5 1.2500 % Kering	2022 - 25	0	3,000,000	0	3,000,000	2,886,900.00	0.48
FR0012283653 1.7500 % Klepierre	2014 - 24	0	1,200,000	0	1,200,000	1,169,880.00	0.20
XS2018636600 0.2500 % Kon Ah Del	2019 - 25	4,000,000	0	0	4,000,000	3,771,600.00	0.63
XS2596537972 3.5000 % Kon Ah Del	2023 - 28	0	1,000,000	0	1,000,000	986,050.00	0.16
XS1495373505 0.7500 % Kon DSM	2016 - 26	1,200,000	0	1,200,000	0	0.00	0.00
FR0014009E10 0.3750 % L'Oreal	2022 - 24	2,500,000	0	2,500,000	0	0.00	0.00
FR0014009EJ8 0.8750 % L'Oreal	2022 - 26	3,000,000	0	0	3,000,000	2,797,200.00	0.47
FR001400HX73 3.1250 % L'Oreal	2023 - 25	0	800,000	0	800,000	792,888.00	0.13
FR0014009EH2 4.6720 % L'Oreal	2022 - 24	3,500,000	0	0	3,500,000	3,507,350.00	0.58
FR0013482825 0.0000 % LVMH	2020 - 26	2,000,000	0	0	2,000,000	1,845,360.00	0.31
FR001400HJE7 3.3750 % LVMH	2023 - 25	0	2,000,000	0	2,000,000	1,988,692.62	0.33
ES0000101933 0.4190 % Madrid	2020 - 30	1,200,000	0	0	1,200,000	969,540.00	0.16
ES0000101909 1.5710 % Madrid	2019 - 29	1,450,000	0	0	1,450,000	1,299,620.50	0.22
XS2238789460 0.3750 % Medtronic	2020 - 28	6,000,000	0	0	6,000,000	5,097,900.00	0.85
XS2535307743 2.6250 % Medtronic	2022 - 25	5,400,000	0	0	5,400,000	5,265,000.00	0.88
DE000A3H3JM4 0.7500 % Mercedes-Benz	2021 - 33	2,400,000	0	400,000	2,000,000	1,493,400.00	0.25
DE000A289QR9 0.7500 % Mercedes-Benz	2020 - 30	2,000,000	0	0	2,000,000	1,615,080.00	0.27
XS2011260705 2.8750 % Merck	2019 - 79	600,000	2,400,000	0	3,000,000	2,622,600.00	0.44
XS1028941117 1.8750 % Merck & Co	2014 - 26	6,000,000	0	0	6,000,000	5,681,460.00	0.95
XS2384723263 0.2500 % Mondelez	2021 - 29	7,800,000	0	0	7,800,000	6,310,044.00	1.05
XS2287624584 0.1250 % Motability	2021 - 28	6,500,000	1,200,000	0	7,700,000	6,460,300.00	1.08
XS2010032881 0.8750 % Nasdaq	2020 - 30	1,500,000	0	0	1,500,000	1,230,000.00	0.21
XS2010045511 2.1250 % NGG Fin	2019 - 82	2,000,000	0	0	2,000,000	1,707,980.00	0.28
XS2441244535 0.7500 % Nov Nord Fin	2022 - 25	0	800,000	0	800,000	766,160.00	0.13
XS2449330179 1.1250 % Nov Nord Fin	2022 - 27	0	2,000,000	0	2,000,000	1,832,540.00	0.31

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
XS2013539635 1.0000 % Optus Fin	2019 - 29	4,000,000	0	0	4,000,000	3,314,400.00	0.55
XS1721760541 1.5000 % Orsted	2017 - 29	4,000,000	0	0	4,000,000	3,439,600.00	0.57
XS2047619064 0.6250 % PostNL	2019 - 26	5,000,000	0	1,000,000	4,000,000	3,630,320.00	0.61
XS1900750107 0.6250 % Procter	2018 - 24	5,000,000	0	800,000	4,200,000	4,064,508.00	0.68
XS2617256065 3.2500 % Procter	2023 - 26	0	1,200,000	1,200,000	0	0.00	0.00
XS2112475509 0.3750 % Prologis	2020 - 28	3,100,000	0	0	3,100,000	2,630,381.00	0.44
XS2439004339 3.4810 % Prologis	2022 - 24	2,480,000	600,000	3,080,000	0	0.00	0.00
BE0002237064 1.8750 % Proximus	2015 - 25	7,400,000	0	0	7,400,000	7,122,543.22	1.19
BE6265262327 2.3750 % Proximus	2014 - 24	3,100,000	0	0	3,100,000	3,076,657.00	0.51
XS2010039118 0.0000 % Quatrim	2019 - 24	1,300,000	0	1,300,000	0	0.00	0.00
FR0012017903 0.0000 % Rallye	2014 - 32	7,500,000	0	7,500,000	0	0.00	0.00
FR0013257557 0.0000 % Rallye	2017 - 32	2,800,000	0	2,800,000	0	0.00	0.00
FR0011801596 0.0000 % Rallye	2014 - 32	13,800,000	0	13,800,000	0	0.00	0.00
XS2343540519 0.5000 % Red Elec Fin	2021 - 33	4,200,000	0	0	4,200,000	3,150,840.00	0.53
XS1789751531 1.0000 % Rich Intl Hold	2018 - 26	7,500,000	0	3,500,000	4,000,000	3,748,680.00	0.63
XS1195056079 0.8750 % Roche Fin	2015 - 25	9,300,000	0	0	9,300,000	9,005,934.00	1.50
XS1900101046 1.5000 % Royal Schiph	2018 - 30	1,500,000	0	0	1,500,000	1,269,420.00	0.21
FR0014009KQ0 1.2500 % Sanofi	2022 - 29	4,700,000	0	0	4,700,000	4,151,228.00	0.69
FR0013505112 1.5000 % Sanofi	2020 - 30	1,800,000	0	0	1,800,000	1,581,246.00	0.26
DE000A2TSTF5 1.2500 % SAP	2018 - 28	6,700,000	0	0	6,700,000	6,072,076.00	1.01
FR0013201308 0.2500 % Schneider	2016 - 24	0	800,000	0	800,000	775,640.00	0.13
FR0012939841 1.5000 % Schneider	2015 - 23	500,000	0	500,000	0	0.00	0.00
FR0013015559 1.8410 % Schneider	2015 - 25	2,900,000	0	0	2,900,000	2,855,050.00	0.48
FR001400H5F4 3.3750 % Schneider	2023 - 25	3,000,000	0	0	3,000,000	2,978,758.23	0.50
XS2360041474 0.5000 % SEGRO Cap	2021 - 31	3,000,000	600,000	0	3,600,000	2,570,760.00	0.43
XS2455401328 1.2500 % SEGRO Cap	2022 - 26	1,000,000	1,500,000	0	2,500,000	2,318,775.00	0.39
XS1720761490 1.5000 % SELP Finance	2017 - 25	0	5,700,000	0	5,700,000	5,327,106.00	0.89

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
XS2511906310 3.7500 % SELP Finance	2022 - 27	2,000,000	4,000,000	0	6,000,000	5,725,800.00	0.95
XS2601458602 4.0000 % Siem Ener Fin	2023 - 26	1,500,000	1,500,000	0	3,000,000	2,848,860.00	0.48
XS2532473555 4.5650 % Smith & Neph	2022 - 29	5,000,000	0	500,000	4,500,000	4,542,406.56	0.76
XS2388182573 0.5000 % Smurf Kappa TU	2021 - 29	3,300,000	0	0	3,300,000	2,662,979.88	0.44
XS1676952481 0.8750 % SSE	2017 - 25	2,500,000	1,000,000	0	3,500,000	3,308,935.00	0.55
XS1875284702 1.3750 % SSE	2018 - 27	5,000,000	0	0	5,000,000	4,566,300.00	0.76
XS2265360359 0.6250 % Stora Enso	2020 - 30	500,000	0	0	500,000	378,750.00	0.06
XS2087622069 0.2500 % Stryker	2019 - 24	4,000,000	0	0	4,000,000	3,834,000.00	0.64
XS1914485534 1.1250 % Stryker	2018 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS1914502304 2.1250 % Stryker	2018 - 27	4,500,000	0	0	4,500,000	4,205,700.00	0.70
XS2169243479 0.3750 % Swisscom Fin	2020 - 28	8,500,000	0	0	8,500,000	7,246,845.00	1.21
XS2197348324 0.7500 % Takeda	2020 - 27	4,800,000	0	0	4,800,000	4,284,480.00	0.71
XS1907150350 1.1250 % Tele2	2018 - 24	6,400,000	0	6,400,000	0	0.00	0.00
XS1907150780 2.1250 % Tele2	2018 - 28	1,500,000	0	0	1,500,000	1,374,000.00	0.23
XS2109819859 2.5020 % Tele Eu WFM	2020 - 99	1,200,000	0	0	1,200,000	1,047,024.00	0.17
XS1405762805 1.5000 % Tel Fin	2016 - 26	0	3,000,000	0	3,000,000	2,823,600.00	0.47
XS2262065159 0.1250 % TenneT	2020 - 32	3,700,000	0	0	3,700,000	3,074,108.00	0.51
XS1632897762 0.7500 % TenneT	2017 - 25	1,000,000	0	1,000,000	0	0.00	0.00
XS2207430120 2.3740 % TenneT WFM	2020 - 99	5,500,000	0	0	5,500,000	5,210,205.00	0.87
XS1858912915 1.0000 % Tema	2018 - 23	4,000,000	0	4,000,000	0	0.00	0.00
XS1980270810 1.0000 % Tema	2019 - 26	1,400,000	0	0	1,400,000	1,305,906.00	0.22
XS2407914394 0.0000 % Ther Fish Fin	2021 - 25	7,600,000	400,000	0	8,000,000	7,399,149.92	1.23
XS2557526006 3.2000 % Thermo	2022 - 26	1,500,000	0	0	1,500,000	1,479,000.00	0.25
FR0013330529 2.1250 % Unibail WFM	2018 - 99	0	800,000	800,000	0	0.00	0.00
XS1140300663 1.5000 % Verbund	2014 - 24	4,500,000	1,000,000	0	5,500,000	5,365,085.00	0.89
XS1979280853 0.8750 % Verizon	2019 - 27	3,400,000	0	0	3,400,000	3,070,200.00	0.51
XS2582404724 5.7500 % ZF Fin	2023 - 26	4,000,000	0	2,000,000	2,000,000	2,000,000.00	0.33

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
<b>Total</b>						<b>433,623,041.80</b>	<b>72.30</b>
<b>GBP</b>							
XS2482388449 6.2115 % ADB	2022 - 29	500,000	0	0	500,000	593,604.63	0.10
XS1997070781 2.1250 % Orsted	2019 - 27	2,800,000	0	0	2,800,000	2,853,181.90	0.48
XS2044910466 3.7500 % Pearson Fdg	2020 - 30	1,000,000	0	1,000,000	0	0.00	0.00
XS2347091279 3.5000 % Premier Food	2021 - 26	1,100,000	0	1,100,000	0	0.00	0.00
XS2364124409 1.1250 % Realty Inc	2021 - 27	0	1,200,000	0	1,200,000	1,151,924.70	0.19
XS2195190876 3.7400 % SSE WFM	2020 - 99	800,000	0	0	800,000	834,799.91	0.14
<b>Total</b>						<b>5,433,511.14</b>	<b>0.91</b>
<b>JPY</b>							
XS1580340260 0.3720 % Starbucks	2017 - 24	300,000,000	0	300,000,000	0	0.00	0.00
<b>Total</b>						<b>0.00</b>	<b>0.00</b>
<b>USD</b>							
US03040WU99 3.4500 % AmericanWater	2019 - 29	2,100,000	0	0	2,100,000	1,757,689.34	0.29
US031162CT53 2.2000 % Amgen	2020 - 27	2,000,000	0	0	2,000,000	1,693,064.50	0.28
US031162DD92 3.0000 % Amgen	2022 - 29	7,000,000	400,000	0	7,400,000	6,146,991.70	1.02
US031162DM91 5.2500 % Amgen	2023 - 25	0	1,500,000	0	1,500,000	1,408,657.29	0.23
US032654AS42 2.9500 % Analog Devices	2020 - 25	4,000,000	1,400,000	0	5,400,000	4,916,355.02	0.82
US037833CX61 3.0000 % Apple	2017 - 27	3,500,000	0	700,000	2,800,000	2,452,973.61	0.41
US00206RDQ20 4.2500 % AT&T	2017 - 27	1,200,000	0	500,000	700,000	628,417.02	0.10
US00206RMH20 5.5891 % AT&T	2021 - 24	2,000,000	0	2,000,000	0	0.00	0.00
US222213BA75 3.0000 % Council Eu	2022 - 25	8,650,000	0	0	8,650,000	7,876,581.88	1.31
US235851AQ51 3.3500 % Danaher	2015 - 25	5,000,000	0	0	5,000,000	4,538,981.60	0.76
US23291KAG04 2.2000 % DH EU Fin II	2019 - 24	2,500,000	0	0	2,500,000	2,279,236.28	0.38
US278865BK50 0.9000 % Ecolab	2021 - 23	1,200,000	0	1,200,000	0	0.00	0.00
US278865BF65 1.3000 % Ecolab	2020 - 31	7,000,000	0	0	7,000,000	4,852,717.03	0.81
XS2233217558 1.7100 % EDP Fin	2020 - 28	400,000	0	0	400,000	317,824.41	0.05

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
US298785JJ68 0.6250 % EIB	2020 - 27	7,700,000	0	0	7,700,000	6,171,510.57	1.03
XS1811852109 2.8750 % EIB	2018 - 25	9,000,000	0	0	9,000,000	8,194,946.89	1.37
US29444UBC99 2.6250 % Equinix	2019 - 24	0	1,500,000	0	1,500,000	1,368,946.82	0.23
US31572UAF30 5.5000 % Fibria	2017 - 27	1,000,000	400,000	1,400,000	0	0.00	0.00
XS1953035844 2.7500 % FMO-NL	2019 - 24	8,000,000	0	0	8,000,000	7,504,209.88	1.25
US345370DA55 3.2500 % Ford Motor	2021 - 32	550,000	0	550,000	0	0.00	0.00
US375558BW29 0.7500 % Gilead	2020 - 23	0	500,000	500,000	0	0.00	0.00
US375558BM47 2.9500 % Gilead	2016 - 27	6,700,000	0	0	6,700,000	5,797,918.02	0.97
US377373AL97 0.5340 % GSK Cap	2020 - 23	0	900,000	900,000	0	0.00	0.00
US418056AX57 3.0000 % Hasbro	2019 - 24	8,000,000	1,200,000	0	9,200,000	8,416,166.35	1.40
US418056AZ06 3.9000 % Hasbro	2019 - 29	0	600,000	0	600,000	488,487.05	0.08
US418056AH08 6.6000 % Hasbro	1998 - 28	1,400,000	0	0	1,400,000	1,338,972.84	0.22
XS2407954002 1.7500 % Henkel	2021 - 26	8,000,000	0	0	8,000,000	6,756,362.46	1.13
US40434LAJ44 2.6500 % HP	2021 - 31	6,700,000	0	0	6,700,000	4,825,850.72	0.80
US42824CBL28 5.9000 % HP	2023 - 24	2,440,000	500,000	0	2,940,000	2,778,075.87	0.46
US42824CBM01 6.1020 % HP	2023 - 26	2,000,000	0	0	2,000,000	1,892,629.25	0.32
US444859BD30 3.8500 % Humana	2014 - 24	6,146,000	800,000	0	6,946,000	6,464,596.84	1.08
US459058KJ14 3.1250 % IBRD	2022 - 27	8,000,000	0	0	8,000,000	7,121,181.81	1.19
USY52758AC63 3.2500 % LG Chem	2019 - 24	5,700,000	0	0	5,700,000	5,250,913.61	0.88
US67066GAL86 0.5840 % NVIDIA	2021 - 24	0	5,500,000	0	5,500,000	5,043,409.61	0.84
US67066GAE44 3.2000 % NVIDIA	2016 - 26	0	2,500,000	0	2,500,000	2,232,897.94	0.37
US717081FB45 1.7500 % Pfizer	2021 - 31	6,700,000	0	0	6,700,000	4,787,181.03	0.80
US717081EW90 2.6250 % Pfizer	2020 - 30	0	1,500,000	0	1,500,000	1,187,297.67	0.20
US742718FL83 0.5500 % Procter	2020 - 25	2,000,000	0	0	2,000,000	1,730,428.49	0.29
US742718FY05 4.1000 % Procter	2023 - 26	2,200,000	0	2,200,000	0	0.00	0.00
US74340XBR17 1.2500 % ProLogis	2020 - 30	2,200,000	0	0	2,200,000	1,521,827.88	0.25
USU75000BK18 2.6250 % Roche	2016 - 26	1,000,000	0	0	1,000,000	882,174.22	0.15

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
USY8085FBJ85 6.2500 % SK Hynix	2023 - 26	1,100,000	0	1,100,000	0	0.00	0.00
US83192PAA66 2.0320 % Smith & Neph	2020 - 30	5,900,000	300,000	0	6,200,000	4,412,858.04	0.74
USU84697AD00 4.7380 % Sp Spectrum	2018 - 25	500,000	0	0	500,000	175,292.23	0.03
US855244AK58 2.4500 % Starbucks	2016 - 26	2,000,000	0	2,000,000	0	0.00	0.00
USN8438JAB46 5.5000 % Suzano Intl Fin	2017 - 27	0	1,400,000	1,400,000	0	0.00	0.00
US871829BK24 2.4000 % Sysco	2020 - 30	1,500,000	0	500,000	1,000,000	760,015.08	0.13
US87264ABD63 3.7500 % T-Mobile US	2021 - 27	3,000,000	0	0	3,000,000	2,638,801.97	0.44
US87264ABF12 3.8750 % T-Mobile US	2021 - 30	2,600,000	0	0	2,600,000	2,142,878.07	0.36
US456873AE85 3.5000 % Trane Tech	2019 - 26	0	1,000,000	0	1,000,000	898,400.92	0.15
US904764BH90 2.1250 % Unilever	2019 - 29	2,500,000	0	0	2,500,000	1,970,481.78	0.33
US91324PCP53 3.7500 % Unitedhlth	2015 - 25	0	5,300,000	0	5,300,000	4,886,039.00	0.81
US94106LBP31 1.5000 % Waste	2020 - 31	1,600,000	0	0	1,600,000	1,124,435.53	0.19
US98419MAM29 1.9500 % Xylem	2020 - 28	0	3,500,000	0	3,500,000	2,829,671.48	0.47
<b>Total</b>						<b>152,464,349.60</b>	<b>25.42</b>
<b>Total Bonds, listed on an official stock exchange</b>						<b>599,155,282.38</b>	<b>99.90</b>
<b>Total Securities</b>						<b>599,155,282.38</b>	<b>99.90</b>
Total Securities						599,155,282.38	99.90
Current account balance						11,038,017.33	1.84
Derivative financial instruments						-11,516,100.27	-1.92
Other assets						4,028,856.07	0.67
<b>Total assets as of 31.10.2023</b>						<b>602,706,055.51</b>	<b>100.50</b>
Liabilities						-2,975,671.74	-0.50
<b>Net assets as of 31.10.2023</b>						<b>599,730,383.77</b>	<b>100.00</b>

## Derivative financial instruments

### Derivatives open at the end of the period under review

#### Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
CHF	Purchase	10,161,468.00	EUR	10,718,588.05	20.11.2023	LGT Bank AG	-135,831.08	-0.02
CHF	Purchase	540,299,658.00	EUR	569,922,520.87	20.11.2023	LGT Bank AG	-7,222,331.01	-1.20
CHF	Purchase	74,066.58	EUR	77,078.18	20.11.2023	LGT Bank AG	59.16	0.00
CHF	Purchase	14,468.36	EUR	15,227.48	20.11.2023	LGT Bank AG	-159.27	0.00
CHF	Purchase	3,491,698.39	EUR	3,683,136.79	20.11.2023	LGT Bank AG	-46,674.47	-0.01
CHF	Purchase	5,986,237.10	EUR	6,314,442.90	20.11.2023	LGT Bank AG	-80,019.64	-0.01
GBP	Purchase	600,000.00	EUR	692,625.50	20.11.2023	LGT Bank AG	-4,399.70	0.00
USD	Purchase	3,763,016.95	EUR	3,577,536.02	20.11.2023	LGT Bank AG	-19,982.04	0.00
CAD	Sale	4,630,000.00	EUR	3,179,414.42	20.11.2023	LGT Bank AG	25,403.31	0.00
CHF	Sale	5,107.80	EUR	5,387.59	20.11.2023	LGT Bank AG	68.02	0.00
CHF	Sale	52,826.48	EUR	55,835.92	20.11.2023	LGT Bank AG	819.28	0.00
CHF	Sale	109,513.13	EUR	115,961.52	20.11.2023	LGT Bank AG	1,908.03	0.00
CHF	Sale	477,653.00	EUR	500,000.00	20.11.2023	LGT Bank AG	2,543.76	0.00
CHF	Sale	96,987.78	EUR	101,670.52	20.11.2023	LGT Bank AG	661.68	0.00
CHF	Sale	3,404.32	EUR	3,582.77	20.11.2023	LGT Bank AG	37.31	0.00
CHF	Sale	4,240.30	EUR	4,499.84	20.11.2023	LGT Bank AG	83.74	0.00
CHF	Sale	12,771.30	EUR	13,499.00	20.11.2023	LGT Bank AG	198.21	0.00
CHF	Sale	7,636.32	EUR	8,071.61	20.11.2023	LGT Bank AG	118.69	0.00
CHF	Sale	3,710,000.00	EUR	3,831,564.03	20.11.2023	LGT Bank AG	-32,250.57	-0.01
CHF	Sale	35,440.63	EUR	37,609.89	20.11.2023	LGT Bank AG	699.91	0.00
CHF	Sale	427,207.05	EUR	450,000.00	20.11.2023	LGT Bank AG	5,081.18	0.00
GBP	Sale	5,690,000.00	EUR	6,607,067.59	20.11.2023	LGT Bank AG	80,392.92	0.01
USD	Sale	167,000,000.00	EUR	151,343,924.99	20.11.2023	LGT Bank AG	-6,537,775.29	-1.09
USD	Sale	3,954,174.00	EUR	3,500,000.00	20.11.2023	LGT Bank AG	-238,273.74	-0.04
<b>Total Forward exchange transactions</b>							<b>-14,199,621.61</b>	<b>-2.37</b>

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

#### Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
BOBL DEC 23	-896	100,000.00	11.12.2023	EUREX	-104,195,840.00	949,760.00	0.16
Bund DEC 23	-350	100,000.00	11.12.2023	EUREX	-45,146,500.00	1,169,000.00	0.19
EURO BUXL DEC 23	-90	100,000.00	11.12.2023	EUREX	-10,837,800.00	1,134,000.00	0.19
US 10yr Note DEC 23	-270	100,000.00	29.12.2023	CBOT	-27,123,099.79	969,965.16	0.16
US 10yr Ultra DEC 23	-100	100,000.00	29.12.2023	CBOT	-10,296,917.12	570,654.70	0.10
<b>Total</b>					<b>-197,600,156.91</b>	<b>4,793,379.86</b>	<b>0.80</b>



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

### Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR <sup>4</sup>	in % <sup>4</sup>
EURO-SCHATZ DEC 23	1,109	100,000.00	11.12.2023	EUREX	116,639,075.00	-321,610.00	-0.05
US 2yr Note DEC 23	695	200,000.00	04.01.2024	CBOT	133,109,275.79	-431,539.14	-0.07
US 5yr Note DEC 23	874	100,000.00	04.01.2024	CBOT	86,396,545.95	-1,356,709.38	-0.23
<b>Total</b>					<b>336,144,896.74</b>	<b>-2,109,858.52</b>	<b>-0.35</b>
<b>Total open derivative financial instruments at the end of the period under review</b>						<b>-11,516,100.27</b>	<b>-1.92</b>

## Transactions derivative financial instruments during the period under review

### Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
11.05.2023	CAD	EUR	2,500,000.00	1,701,587.79
11.05.2023	CHF	EUR	3,100,000.00	3,158,373.05
11.05.2023	EUR	CAD	5,033,855.66	7,272,074.00
11.05.2023	EUR	CHF	8,485,919.94	8,400,000.00
11.05.2023	EUR	GBP	7,542,467.59	6,747,401.00
11.05.2023	EUR	JPY	2,104,649.59	295,358,501.00
11.05.2023	EUR	USD	148,463,633.37	160,000,000.00
11.05.2023	USD	EUR	3,000,000.00	2,766,631.84
22.05.2023	CHF	EUR	4,533,098.44	4,626,994.03
22.05.2023	CHF	EUR	7,858.44	8,026.87
22.05.2023	CHF	EUR	55,626.88	56,619.01
22.05.2023	CHF	EUR	11,640,972.90	11,882,096.28
22.05.2023	CHF	EUR	5,218.38	5,352.14
22.05.2023	CHF	EUR	96,505.62	98,397.11
22.05.2023	CHF	EUR	552,086,828.26	563,522,388.08
22.05.2023	CHF	EUR	50,584.12	51,518.30
22.05.2023	CHF	EUR	6,113,783.90	6,240,420.76
22.05.2023	EUR	CHF	5,324.02	5,216.46
22.05.2023	EUR	CHF	566,707,891.87	552,086,828.26
22.05.2023	EUR	CHF	31,483.18	30,939.25
22.05.2023	EUR	CHF	569,410.08	557,397.24
22.05.2023	EUR	CHF	10,375,830.35	10,108,133.93
22.05.2023	EUR	CHF	110,730.42	108,728.75
22.05.2023	EUR	CHF	4,361,951.35	4,249,413.01
22.05.2023	EUR	CHF	298,678.71	291,543.87
22.05.2023	EUR	CHF	49,081.11	47,893.45
22.05.2023	EUR	CHF	6,275,696.88	6,113,783.90
22.05.2023	EUR	CHF	107,653.65	105,696.83
22.05.2023	EUR	CHF	9,787.63	9,611.58
22.05.2023	EUR	CHF	9,246.40	9,059.19
22.05.2023	EUR	CHF	448,763.34	437,513.74
22.05.2023	EUR	CHF	1,776.41	1,744.28

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	EUR	CHF	48,885.06	47,861.55
22.05.2023	EUR	CHF	7,949.02	7,804.53
22.05.2023	EUR	CHF	379,580.84	371,307.12
22.05.2023	EUR	USD	3,718,441.29	4,038,970.93
22.05.2023	USD	EUR	4,038,970.93	3,649,348.26
20.06.2023	CHF	EUR	22,358.44	23,043.10
20.06.2023	CHF	EUR	4,249,413.01	4,369,742.61
20.06.2023	CHF	EUR	12,947.40	13,284.18
20.06.2023	CHF	EUR	5,172.12	5,333.03
20.06.2023	CHF	EUR	48,096.72	49,646.79
20.06.2023	CHF	EUR	10,108,133.93	10,394,363.52
20.06.2023	CHF	EUR	6,113,783.90	6,286,906.44
20.06.2023	CHF	EUR	21,745.00	22,371.91
20.06.2023	CHF	EUR	9,493.33	9,718.33
20.06.2023	CHF	EUR	861.38	887.27
20.06.2023	CHF	EUR	552,086,828.26	567,720,137.69
20.06.2023	EUR	CAD	3,154,721.80	4,650,000.00
20.06.2023	EUR	CHF	3,912,277.56	3,825,425.00
20.06.2023	EUR	CHF	49,203.24	47,920.61
20.06.2023	EUR	CHF	12,556.00	12,210.80
20.06.2023	EUR	CHF	66,624.11	64,653.50
20.06.2023	EUR	CHF	3,544.93	3,439.76
20.06.2023	EUR	CHF	3,832,540.52	3,740,000.00
20.06.2023	EUR	CHF	396,903.44	385,560.73
20.06.2023	EUR	CHF	14,267.09	13,830.40
20.06.2023	EUR	CHF	10,400,864.53	10,169,965.34
20.06.2023	EUR	CHF	10,694.60	10,360.20
20.06.2023	EUR	CHF	2,656.38	2,577.81
20.06.2023	EUR	CHF	6,186,470.03	6,049,130.40
20.06.2023	EUR	CHF	558,165,204.21	545,773,936.68
20.06.2023	EUR	CHF	1,777.93	1,728.72
20.06.2023	EUR	CHF	6,505,305.51	6,312,891.58
20.06.2023	EUR	CHF	3,579.34	3,479.20
20.06.2023	EUR	CHF	1,774.46	1,722.76
20.06.2023	EUR	GBP	6,636,795.36	5,790,000.00
20.06.2023	EUR	USD	2,200,000.00	2,425,496.48
20.06.2023	EUR	USD	3,697,099.19	3,993,236.84
20.06.2023	EUR	USD	145,176,203.08	160,000,000.00
20.06.2023	EUR	USD	42,677.33	45,734.09
20.06.2023	EUR	USD	8,000,000.00	8,637,240.00
20.06.2023	JPY	EUR	4,749,085.00	32,156.58
20.06.2023	USD	EUR	4,038,970.93	3,711,965.34
20.07.2023	CHF	EUR	21,467.75	22,013.51
20.07.2023	CHF	EUR	3,825,425.00	3,918,898.57
20.07.2023	CHF	EUR	545,773,936.68	559,109,824.21
20.07.2023	CHF	EUR	97,154.22	100,247.04
20.07.2023	CHF	EUR	15,421.14	15,734.30
20.07.2023	CHF	EUR	10,169,965.34	10,418,466.61
20.07.2023	CHF	EUR	2,550.78	2,618.39
20.07.2023	CHF	EUR	18,762.70	19,237.42
20.07.2023	CHF	EUR	6,049,130.40	6,196,939.81

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2023	CHF	EUR	71,442.25	73,187.93
20.07.2023	CHF	EUR	14,484.00	14,845.06
20.07.2023	EUR	CHF	44,833.26	43,886.52
20.07.2023	EUR	CHF	21,234.30	20,684.16
20.07.2023	EUR	CHF	10,489.04	10,280.76
20.07.2023	EUR	CHF	4,381.54	4,278.45
20.07.2023	EUR	CHF	6,224,640.84	5,986,237.10
20.07.2023	EUR	CHF	2,623.17	2,558.55
20.07.2023	EUR	CHF	47,166.48	46,056.75
20.07.2023	EUR	CHF	2,619.60	2,556.00
20.07.2023	EUR	CHF	3,862,740.53	3,714,797.57
20.07.2023	EUR	CHF	10,564,014.14	10,159,412.40
20.07.2023	EUR	CHF	5,283.00	5,152.26
20.07.2023	EUR	CHF	5,619,128.58	5,474,278.68
20.07.2023	EUR	CHF	64,557.46	62,893.30
20.07.2023	EUR	CHF	561,817,259.02	540,299,658.00
20.07.2023	EUR	CHF	20,083.59	19,596.00
20.07.2023	EUR	CHF	107,542.21	105,112.08
20.07.2023	EUR	CHF	102,001.13	98,858.68
20.07.2023	EUR	CHF	3,526.97	3,443.00
20.07.2023	EUR	USD	3,423,363.82	3,832,455.80
20.07.2023	EUR	USD	147,789.60	160,781.04
20.07.2023	USD	EUR	3,993,236.84	3,690,692.34
21.08.2023	CHF	EUR	18,832.66	19,714.32
21.08.2023	CHF	EUR	5,133.54	5,341.22
21.08.2023	CHF	EUR	10,159,412.40	10,584,397.11
21.08.2023	CHF	EUR	540,299,658.00	562,901,269.78
21.08.2023	CHF	EUR	19,704.56	20,566.97
21.08.2023	CHF	EUR	3,714,797.57	3,870,193.58
21.08.2023	CHF	EUR	5,986,237.10	6,236,651.12
21.08.2023	CHF	EUR	72,086.28	75,246.01
21.08.2023	CHF	EUR	8,570.60	8,899.36
21.08.2023	EUR	CHF	58,887.28	56,714.46
21.08.2023	EUR	CHF	1,783.32	1,712.74
21.08.2023	EUR	CHF	2,682.78	2,566.08
21.08.2023	EUR	CHF	8,960.64	8,560.30
21.08.2023	EUR	CHF	10,589,941.07	10,171,638.40
21.08.2023	EUR	CHF	6,232,417.60	5,986,237.10
21.08.2023	EUR	CHF	19,575.20	18,837.06
21.08.2023	EUR	CHF	3,808,519.64	3,658,083.11
21.08.2023	EUR	CHF	562,519,165.02	540,299,658.00
21.08.2023	EUR	CHF	83,675.24	80,425.46
21.08.2023	EUR	USD	3,492,941.85	3,832,455.80
21.08.2023	USD	EUR	3,832,455.80	3,417,703.78
20.09.2023	CHF	EUR	6,831.92	7,134.36
20.09.2023	CHF	EUR	2,572.65	2,683.62
20.09.2023	CHF	EUR	30,726.36	32,222.18
20.09.2023	CHF	EUR	99,253.08	104,308.06
20.09.2023	CHF	EUR	17,116.60	17,930.13
20.09.2023	CHF	EUR	5,986,237.10	6,244,457.92
20.09.2023	CHF	EUR	1,708.58	1,788.04

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2023	CHF	EUR	47,078.35	49,216.92
20.09.2023	CHF	EUR	3,658,083.11	3,815,877.27
20.09.2023	CHF	EUR	540,299,658.00	563,605,888.71
20.09.2023	CHF	EUR	10,171,638.40	10,610,399.65
20.09.2023	EUR	CHF	563,692,913.93	540,299,658.00
20.09.2023	EUR	CHF	3,816,466.47	3,658,083.11
20.09.2023	EUR	CHF	2,687.60	2,564.67
20.09.2023	EUR	CHF	6,245,422.12	5,986,237.10
20.09.2023	EUR	CHF	7,171.72	6,846.64
20.09.2023	EUR	CHF	5,357.43	5,124.12
20.09.2023	EUR	CHF	31,354.47	29,859.55
20.09.2023	EUR	CHF	47,262.96	45,261.47
20.09.2023	EUR	CHF	6,255.36	5,985.77
20.09.2023	EUR	CHF	1,791.92	1,708.56
20.09.2023	EUR	CHF	8,092.49	7,700.67
20.09.2023	EUR	CHF	13,417.50	12,863.25
20.09.2023	EUR	CHF	21,728.20	20,746.13
20.09.2023	EUR	CHF	10,681,549.41	10,238,265.11
20.09.2023	EUR	USD	3,569,724.11	3,832,455.80
20.09.2023	USD	EUR	3,832,455.80	3,487,078.15
11.10.2023	USD	EUR	69,438.85	65,900.02
20.10.2023	CHF	EUR	5,986,237.10	6,257,578.21
20.10.2023	CHF	EUR	3,406.60	3,534.19
20.10.2023	CHF	EUR	38,383.20	40,071.07
20.10.2023	CHF	EUR	10,238,265.11	10,702,339.98
20.10.2023	CHF	EUR	540,299,658.00	564,790,085.70
20.10.2023	CHF	EUR	74,956.64	77,756.01
20.10.2023	CHF	EUR	3,658,083.11	3,823,894.84
20.10.2023	EUR	CHF	3,534.03	3,406.60
20.10.2023	EUR	CHF	144,503.38	139,063.12
20.10.2023	EUR	CHF	11,513.08	11,079.64
20.10.2023	EUR	CHF	28,563.78	27,321.60
20.10.2023	EUR	CHF	3,675,085.14	3,491,698.39
20.10.2023	EUR	CHF	7,951.96	7,666.02
20.10.2023	EUR	CHF	8,938.64	8,533.20
20.10.2023	EUR	CHF	14,973.90	14,482.64
20.10.2023	EUR	CHF	40,148.92	38,409.75
20.10.2023	EUR	CHF	97,126.84	93,784.90
20.10.2023	EUR	CHF	6,300,638.99	5,986,237.10
20.10.2023	EUR	CHF	14,133.53	13,621.92
20.10.2023	EUR	CHF	2,671.28	2,558.88
20.10.2023	EUR	CHF	300,000.00	288,967.80
20.10.2023	EUR	CHF	568,676,621.41	540,299,658.00
20.10.2023	EUR	CHF	10,695,156.30	10,161,468.00
20.10.2023	EUR	USD	3,582,460.92	3,763,016.95
20.10.2023	EUR	USD	65,869.76	69,438.85
20.10.2023	GBP	EUR	800,000.00	922,872.12
20.10.2023	USD	EUR	3,832,455.80	3,564,644.09

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

### Futures

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

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

### Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
EURO-SCHATZ SEP 23	11.09.2023	1,109	1,109
US 2yr Note SEP 23	04.10.2023	695	695
US 5yr Note JUN 23	06.07.2023	0	1,450
US 5yr Note SEP 23	04.10.2023	1,450	1,450

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

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

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

4 Divergences in the totals may be attributed to rounding differences

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

### 3-Year Comparison

<b>As of:</b>	<b>31.10.2023</b>	<b>31.10.2022</b>	<b>31.10.2021</b>
Net asset value (USD) B	1,246,936	2,866,727	2,170,485
Units outstanding at the end of the period (USD) B	1,199	2,919	1,904
Net asset value per unit at the end of the period (USD) B	1,039.98	982.09	1,140.04
Net asset value per unit at the beginning of the period (USD) B	982.09	1,140.04	1,137.36
Percent change in asset value vs previous year (USD) B	5.89%	-13.85%	0.24%
Net asset value (CHF) B	491,802	745,262	1,404,926
Units outstanding at the end of the period (CHF) B	596	916	1,455
Net asset value per unit at the end of the period (CHF) B	825.17	813.61	965.52
Net asset value per unit at the beginning of the period (CHF) B	813.61	965.52	975.82
Percent change in asset value vs previous year (CHF) B	1.42%	-15.73%	-1.06%
Net asset value (EUR) B	3,661,947	4,079,386	2,922,443
Units outstanding at the end of the period (EUR) B	4,147	4,784	2,904
Net asset value per unit at the end of the period (EUR) B	883.04	852.71	1,006.35
Net asset value per unit at the beginning of the period (EUR) B	852.71	1,006.35	1,012.60
Percent change in asset value vs previous year (EUR) B	3.56%	-15.27%	-0.62%
Net asset value (EUR) I1	5,242,450	5,019,352	5,891,664
Units outstanding at the end of the period (EUR) I1	5,556	5,556	5,570
Net asset value per unit at the end of the period (EUR) I1	943.58	903.43	1,057.77
Net asset value per unit at the beginning of the period (EUR) I1	903.43	1,057.77	1,055.32
Percent change in asset value vs previous year (EUR) I1	4.44%	-14.59%	0.23%
Net asset value (CHF) I2	126,791,181	123,303,185	148,229,651
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	936.60	910.83	1,065.22
Net asset value per unit at the beginning of the period (CHF) I2	910.83	1,065.22	1,060.94
Percent change in asset value vs previous year (CHF) I2	2.83%	-14.49%	0.40%
Net asset value (CHF) C	5,064,067	3,385,027	2,620,298
Units outstanding at the end of the period (CHF) C	5,854	3,999	2,629
Net asset value per unit at the end of the period (CHF) C	865.06	846.47	996.69
Net asset value per unit at the beginning of the period (CHF) C	846.47	996.69	999.64
Percent change in asset value vs previous year (CHF) C	2.20%	-15.07%	-0.30%

<b>As of:</b>	<b>31.10.2023</b>	<b>31.10.2022</b>	<b>31.10.2021</b>
Net asset value (USD) IM	4,244,521	5,338,761	6,571,362
Units outstanding at the end of the period (USD) IM	3,594	4,854	5,219
Net asset value per unit at the end of the period (USD) IM	1,181.00	1,099.87	1,259.12
Net asset value per unit at the beginning of the period (USD) IM	1,099.87	1,259.12	1,238.88
Percent change in asset value vs previous year (USD) IM	7.38%	-12.65%	1.63%

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

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

## Statement of net assets as of 31.10.2023

	<b>31.10.2023</b>
<b>Assets</b>	<b>USD</b>
Bank balance	
Current account balance	3,231,855.68
Transferable securities	
Bonds, convertible bonds, warrant bonds	156,272,514.30
Derivative financial instruments	-667,694.18
Other assets	1,927,679.83
<b>Total assets</b>	<b>160,764,355.63</b>
Liabilities	-377,855.88
<b>Net assets</b>	<b>160,386,499.75</b>



## Statement of income for the period from 01.05.2023 to 31.10.2023

	<b>31.10.2023</b>
<b>Earnings</b>	<b>USD</b>
Earnings from cash in banks	179,363.32
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	2,952,588.11
Buying into current earnings with the issue of units	10,506.19
<b>Total earnings</b>	<b>3,142,457.62</b>
	<b>31.10.2023</b>
<b>Expenses</b>	<b>USD</b>
Ongoing remuneration as specified by internal regulations	127,808.96
thereof management fees	98,773.59
thereof depositary fees	8,551.08
thereof other remuneration as specified by internal regulations	20,484.29
Hedge costs	3,298.11
Other expenses	31,362.91
Adjustment of current earnings with the redemption of units	17,731.58
<b>Total expenses</b>	<b>180,201.56</b>
<b>Net earnings</b>	<b>2,962,256.06</b>
Capital gains and capital losses realized	-3,874,884.10
<b>Profit or loss realized</b>	<b>-912,628.04</b>
Capital gains and capital losses not realized	-6,229,630.24
<b>Net profit / loss</b>	<b>-7,142,258.28</b>

## Change in net assets

31.10.2023

USD

Net assets at the beginning of the period under review	167,729,518.82
Distributions	0.00
Balance from unit movements	-200,760.79
Net profit / loss	-7,142,258.28
<b>Net assets at the end of the period under review</b>	<b>160,386,499.75</b>

## Changes in the number of units outstanding

31.10.2023

Number

LGT Sustainable Bond Fund EM Defensive (USD) B	
Number of units outstanding at the beginning of the period	1,199.000
Number of units issued	0.000
Number of units redeemed	0.000
<b>Number of units outstanding at the end of the period</b>	<b>1,199.000</b>

31.10.2023

Number

LGT Sustainable Bond Fund EM Defensive (CHF) B	
Number of units outstanding at the beginning of the period	940.000
Number of units issued	0.000
Number of units redeemed	-344.000
<b>Number of units outstanding at the end of the period</b>	<b>596.000</b>

31.10.2023

Number

LGT Sustainable Bond Fund EM Defensive (EUR) B	
Number of units outstanding at the beginning of the period	4,722.000
Number of units issued	4.000
Number of units redeemed	-579.000
<b>Number of units outstanding at the end of the period</b>	<b>4,147.000</b>

31.10.2023

Number

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

31.10.2023

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
<b>Number of units outstanding at the end of the period</b>	<b>135,373.910</b>

**31.10.2023**  
**Number**

LGT Sustainable Bond Fund EM Defensive (CHF) C	
Number of units outstanding at the beginning of the period	4,959.000
Number of units issued	1,393.000
Number of units redeemed	-498.000
<b>Number of units outstanding at the end of the period</b>	<b>5,854.000</b>

**31.10.2023**  
**Number**

LGT Sustainable Bond Fund EM Defensive (USD) IM	
Number of units outstanding at the beginning of the period	3,758.000
Number of units issued	404.000
Number of units redeemed	-568.000
<b>Number of units outstanding at the end of the period</b>	<b>3,594.000</b>

## Inventory of fund assets

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in USD <sup>4</sup>	in % <sup>4</sup>
<b>Securities</b>							
<b>Bonds</b>							
<i>Bonds, listed on an official stock exchange</i>							
<b>CHF</b>							
CH0511762038 0.5225 % Africa Fin	2019 - 23	3,850,000	0	0	3,850,000	4,215,098.76	2.63
CH0553331882 0.7000 % Corp Andina	2020 - 25	3,000,000	0	0	3,000,000	3,206,936.35	2.00
<b>Total</b>						<b>7,422,035.11</b>	<b>4.63</b>
<b>EUR</b>							
XS2339427747 0.3750 % AE Tel	2021 - 28	2,000,000	0	0	2,000,000	1,778,974.21	1.11
XS1839682116 3.5000 % Bulgar Engy	2018 - 25	1,500,000	0	0	1,500,000	1,506,653.34	0.94
XS2171875839 2.7500 % CPI PROP GR	2020 - 26	3,000,000	0	0	3,000,000	2,627,559.28	1.64
XS2337285865 1.0000 % Fomento Eco	2021 - 33	2,000,000	0	0	2,000,000	1,521,301.97	0.95
XS2010030752 1.3750 % Hungar Dvlp	2020 - 25	3,000,000	0	0	3,000,000	2,976,653.38	1.86
XS2558594391 5.0000 % Hungary	2022 - 27	0	1,000,000	0	1,000,000	1,063,913.26	0.66
XS1646530565 2.0000 % Ignitis Grupe	2017 - 27	2,850,000	0	0	2,850,000	2,773,963.19	1.73
XS2203802462 3.3750 % NE Property	2020 - 27	1,000,000	0	0	1,000,000	951,284.05	0.59
XS1766612672 1.1250 % Poland	2018 - 26	2,000,000	0	0	2,000,000	1,971,118.64	1.23
XS2430287529 1.2070 % Prosus	2022 - 26	2,000,000	0	0	2,000,000	1,918,696.40	1.20
XS2434895558 2.1250 % Romania	2022 - 28	3,000,000	0	0	3,000,000	2,753,015.20	1.72
<b>Total</b>						<b>21,843,132.92</b>	<b>13.62</b>
<b>IDR</b>							
XS2431024210 4.7500 % IBRD	2022 - 27	50,000,000,000	0	0	50,000,000,000	2,974,062.88	1.85
<b>Total</b>						<b>2,974,062.88</b>	<b>1.85</b>
<b>INR</b>							
US45950VEM46 6.3000 % IFC	2014 - 24	399,060,000	0	0	399,060,000	4,737,524.97	2.95
<b>Total</b>						<b>4,737,524.97</b>	<b>2.95</b>

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in USD <sup>4</sup>	in % <sup>4</sup>
<b>MXN</b>							
XS1760775145 7.7500 % EIB	2018 - 25	100,000,000	0	0	100,000,000	5,299,495.77	3.30
<b>Total</b>						<b>5,299,495.77</b>	<b>3.30</b>
<b>PEN</b>							
US715638AY86 82.0000 % Peru	2009 - 26	7,000	0	7,000	0	0.00	0.00
<b>Total</b>						<b>0.00</b>	<b>0.00</b>
<b>USD</b>							
XS2080819779 3.0000 % AAC Tech Hldg	2019 - 24	2,000,000	0	0	2,000,000	1,890,040.00	1.18
US045167EU38 0.6250 % ADB	2020 - 25	0	561,000	0	561,000	523,188.60	0.33
XS1077883012 3.5000 % AE Tel	2014 - 24	610,000	1,000,000	0	1,610,000	1,576,995.00	0.98
XS1633896813 4.1250 % AfreximBk	2017 - 24	0	2,000,000	0	2,000,000	1,962,961.54	1.22
XS1892247963 5.2500 % AfreximBk	2018 - 23	0	1,400,000	1,400,000	0	0.00	0.00
USP01703AB65 5.3750 % Alpek	2013 - 23	2,000,000	0	2,000,000	0	0.00	0.00
US02364WBJ36 2.8750 % Am Movil	2020 - 30	1,900,000	0	0	1,900,000	1,557,886.00	0.97
USP3697UAD02 5.0000 % Andina	2013 - 23	3,000,000	0	3,000,000	0	0.00	0.00
USG0398NZ620 2.3750 % Antofagasta	2020 - 30	1,750,000	0	0	1,750,000	1,322,405.00	0.82
XS2216900105 2.1630 % Axiata SPV2	2020 - 30	2,000,000	0	0	2,000,000	1,581,960.00	0.99
XS1382802095 4.3570 % Axiata SPV2	2016 - 26	1,545,000	0	0	1,545,000	1,495,683.60	0.93
XS2063540038 4.7000 % BOAD	2019 - 31	1,000,000	0	1,000,000	0	0.00	0.00
XS1650033571 5.0000 % BOAD	2017 - 27	2,000,000	0	2,000,000	0	0.00	0.00
US15238RAH57 5.0000 % CABEI	2023 - 26	2,000,000	0	0	2,000,000	1,963,834.78	1.22
XS2025437406 3.0000 % China Meng	2019 - 24	2,750,000	0	0	2,750,000	2,690,682.50	1.68
XS2320779213 4.8500 % China Water	2021 - 26	400,000	600,000	0	1,000,000	869,647.70	0.54
XS2075784103 0.0000 % CIFI Hldgs	2019 - 24	1,990,000	0	0	1,990,000	121,591.85	0.08
US191241AJ70 1.8500 % Coca-Cola	2020 - 32	2,000,000	0	0	2,000,000	1,454,600.00	0.91
XS2240971742 3.1250 % Country	2020 - 25	2,000,000	0	0	2,000,000	85,819.22	0.05
US302154CG20 2.3750 % E&I Bk Kor	2016 - 27	0	3,000,000	0	3,000,000	2,705,490.00	1.69
USP37110AK24 3.7500 % ENAP	2016 - 26	2,250,000	0	0	2,250,000	2,077,650.00	1.30

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in USD <sup>4</sup>	in % <sup>4</sup>
USP37110AN62 5.2500 % ENAP	2018 - 29	1,250,000	0	0	1,250,000	1,144,250.00	0.71
US29246RAA14 4.2500 % Enel Gener	2014 - 24	987,000	0	0	987,000	969,234.00	0.60
USG3066LAF88 2.6250 % ENN Engy	2020 - 30	1,190,000	0	0	1,190,000	940,814.00	0.59
USP37115AE50 4.8750 % Entel	2013 - 24	2,000,000	0	0	2,000,000	653,746.01	0.41
US33938XAC92 3.7500 % Flex	2020 - 26	2,000,000	0	0	2,000,000	1,892,985.60	1.18
XS2236362849 1.6250 % Foxcon FE	2020 - 25	2,780,000	0	0	2,780,000	2,544,645.20	1.59
XS2236363227 2.5000 % Foxcon FE	2020 - 30	1,100,000	0	0	1,100,000	852,368.00	0.53
USY7141BAA18 4.7630 % Freeport ID	2022 - 27	2,000,000	0	0	2,000,000	1,898,320.00	1.18
USY7141BAB90 5.3150 % Freeport ID	2022 - 32	1,000,000	0	0	1,000,000	892,320.00	0.56
USG3925DAD24 4.8750 % Gerdau Tde	2017 - 27	2,000,000	0	0	2,000,000	1,884,920.00	1.18
XS1993827135 5.1250 % Gold Fields	2019 - 24	3,500,000	0	0	3,500,000	3,466,330.00	2.16
XS2196334838 3.2500 % Hikma Fin	2020 - 25	2,800,000	0	0	2,800,000	2,633,344.00	1.64
XS2357744619 2.2500 % HK Land	2021 - 31	1,700,000	0	0	1,700,000	1,282,782.12	0.80
XS2178221490 2.8750 % Hysan (MTN)	2020 - 27	1,000,000	0	0	1,000,000	884,720.00	0.55
USP58072AS10 3.8500 % Inversiones	2020 - 30	400,000	0	0	400,000	341,400.00	0.21
USP58072AG71 4.3750 % Inversiones	2013 - 23	500,000	0	500,000	0	0.00	0.00
USP58072AK83 4.7500 % Inversiones	2014 - 24	2,000,000	0	0	2,000,000	1,965,660.00	1.23
XS1910118055 4.1250 % Johnson Ele	2019 - 24	1,275,000	500,000	0	1,775,000	1,743,458.25	1.09
USY4841MWD73 4.6250 % KHFC	2023 - 28	0	1,200,000	0	1,200,000	1,151,584.78	0.72
USL5828LAB55 4.8750 % Klabin	2017 - 27	1,500,000	0	0	1,500,000	1,417,950.00	0.88
XS2465969132 3.5000 % Korea Water	2022 - 25	500,000	0	0	500,000	483,547.43	0.30
XS1477561606 2.1250 % KOSME	2016 - 26	2,000,000	0	0	2,000,000	1,813,400.00	1.13
XS2357433536 1.3750 % KT	2021 - 27	1,000,000	0	0	1,000,000	871,024.53	0.54
XS2125052261 5.8750 % Lenovo	2020 - 25	1,500,000	0	0	1,500,000	1,494,930.00	0.93
USY5257YAM94 6.5360 % Lenovo	2022 - 32	1,500,000	0	0	1,500,000	1,456,800.00	0.91
USY52758AC63 3.2500 % LG Chem	2019 - 24	2,000,000	0	0	2,000,000	1,947,260.00	1.21
USL6388GAB60 5.1250 % Millicom	2017 - 28	1,500,000	0	0	1,500,000	1,173,825.00	0.73

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in USD <sup>4</sup>	in % <sup>4</sup>
XS2213668085 1.6250 % MTR	2020 - 30	3,400,000	0	0	3,400,000	2,645,540.00	1.65
XS1509084775 2.5000 % MTR Corp	2016 - 26	787,000	0	0	787,000	724,362.67	0.45
XS2315967989 1.5000 % Naver	2021 - 26	2,000,000	0	0	2,000,000	1,810,460.00	1.13
USP7S81YAB11 1.8750 % Orbia	2021 - 26	2,000,000	0	0	2,000,000	1,777,240.00	1.11
US71567RAN61 2.3000 % Per Pe SBSN	2020 - 25	2,800,000	0	0	2,800,000	2,646,163.88	1.65
USY7140EAA65 5.1500 % Pertamina Geo	2023 - 28	0	2,200,000	0	2,200,000	2,123,198.00	1.32
XS0279120793 0.0000 % Peru Enhanced	2006 - 25	9,750,000	0	0	9,750,000	1,365,815.64	0.85
XS2191367494 2.5000 % PLDT	2020 - 31	1,000,000	0	0	1,000,000	767,100.00	0.48
XS1725342288 3.7500 % Power Fin	2017 - 27	1,000,000	0	0	1,000,000	909,930.00	0.57
USN7163RAA16 3.6800 % Prosus	2020 - 30	1,500,000	0	0	1,500,000	1,187,220.00	0.74
USL7909CAA55 5.3000 % Raizen F Fin	2017 - 27	3,600,000	0	0	3,600,000	3,439,836.00	2.14
XS2362538642 2.7500 % REC	2021 - 27	1,000,000	0	0	1,000,000	894,510.00	0.56
XS1902341939 5.2500 % REC	2018 - 23	2,450,000	1,670,000	1,000,000	3,120,000	3,118,315.20	1.94
USY7280PAA13 4.5000 % 10 Renew Power	2021 - 28	1,000,000	0	0	1,000,000	820,000.00	0.51
XS2228112954 2.1500 % Sabic Cap I	2020 - 30	3,000,000	0	0	3,000,000	2,388,780.00	1.49
XS1992985694 3.8900 % Saudi Tel Co	2019 - 29	1,000,000	0	0	1,000,000	916,000.00	0.57
USY7758EEG27 4.4000 % Shriram Fin	2021 - 24	0	2,200,000	0	2,200,000	2,166,032.00	1.35
USY7758EEF44 5.1000 % Shriram Fin	2020 - 23	0	1,030,000	1,030,000	0	0.00	0.00
XS1253849357 3.2500 % SingTel	2015 - 25	2,200,000	0	0	2,200,000	2,119,260.00	1.32
USY8085FBJ85 6.2500 % SK Hynix	2023 - 26	900,000	0	0	900,000	898,524.00	0.56
USY8085FBL32 6.5000 % SK Hynix	2023 - 33	615,000	0	0	615,000	588,106.05	0.37
XS0841671000 0.0000 % Steel Cap	2012 - 22	3,000,000	0	0	3,000,000	0.00	0.00
XS2555677215 5.9500 % Sunny Optic	2023 - 26	0	2,250,000	0	2,250,000	2,231,550.00	1.39
USA9890AAA81 5.7500 % Suzano AT	2016 - 26	400,000	0	0	400,000	391,268.00	0.24
US86964WAF95 6.0000 % Suzano AT	2019 - 29	2,000,000	0	0	2,000,000	1,919,440.00	1.20
US88032XAL82 3.2800 % Tencent	2019 - 24	0	3,000,000	0	3,000,000	2,964,240.00	1.85
XS2417084030 2.7500 % The Link	2022 - 32	2,000,000	0	0	2,000,000	1,563,000.00	0.97

ISIN/Description <sup>1</sup>	Term	30.04.2023 Quantity/ Nominal	Purchase <sup>2</sup>	Sale <sup>3</sup>	31.10.2023 Quantity/ Nominal	Market value in USD <sup>4</sup>	in % <sup>4</sup>
USP3083SAD73 4.7000 % Trans	2019 - 34	550,000	0	0	550,000	475,436.50	0.30
USP9406GAC26 5.2500 % Trust F/1401	2015 - 26	2,000,000	0	0	2,000,000	1,901,280.00	1.19
USG91139AC27 0.7500 % TSMC GI	2020 - 25	3,000,000	0	0	3,000,000	2,730,120.00	1.70
USY9048BAA18 2.8000 % UltraTech	2021 - 31	2,000,000	0	0	2,000,000	1,556,000.00	0.97
XS1958532829 4.2000 % Vanke RE	2019 - 24	2,000,000	0	0	2,000,000	1,487,420.00	0.93
USU9841MAA00 1.5000 % Wipro IT Svc	2021 - 26	0	2,000,000	0	2,000,000	1,788,060.00	1.11
<b>Total</b>						<b>113,996,262.65</b>	<b>71.08</b>
<b>Total Bonds, listed on an official stock exchange</b>						<b>156,272,514.30</b>	<b>97.43</b>

### Money market instruments

Money market instruments, listed on an official stock exchange

#### USD

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

<b>Total Securities</b>	<b>156,272,514.30</b>	<b>97.43</b>
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Total Securities	156,272,514.30	97.43
Current account balance	3,231,855.68	2.02
Derivative financial instruments	-667,694.18	-0.42
Other assets	1,927,679.83	1.20
<b>Total assets as of 31.10.2023</b>	<b>160,764,355.63</b>	<b>100.24</b>
Liabilities	-377,855.88	-0.24
<b>Net assets as of 31.10.2023</b>	<b>160,386,499.75</b>	<b>100.00</b>



## Derivative financial instruments

### Derivatives open at the end of the period under review

#### Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD <sup>4</sup>	in % <sup>4</sup>
CHF	Purchase	127,248,767.92	USD	141,157,120.12	20.11.2023	LGT Bank AG	-978,871.24	-0.61
CHF	Purchase	20,850.72	USD	23,240.31	20.11.2023	LGT Bank AG	-270.99	0.00
CHF	Purchase	102,039.32	USD	112,399.27	20.11.2023	LGT Bank AG	8.05	0.00
CHF	Purchase	5,212,202.47	USD	5,781,898.73	20.11.2023	LGT Bank AG	-40,095.28	-0.02
CHF	Purchase	494,125.72	USD	548,133.90	20.11.2023	LGT Bank AG	-3,801.10	0.00
CHF	Purchase	865.69	USD	972.13	20.11.2023	LGT Bank AG	-18.48	0.00
EUR	Purchase	3,695,252.84	USD	3,887,014.29	20.11.2023	LGT Bank AG	21,654.18	0.01
EUR	Purchase	5,286,506.78	USD	5,560,844.76	20.11.2023	LGT Bank AG	30,978.93	0.02
CHF	Sale	7,789.23	USD	8,761.29	20.11.2023	LGT Bank AG	180.61	0.00
CHF	Sale	3,475.12	USD	3,873.20	20.11.2023	LGT Bank AG	44.98	0.00
CHF	Sale	5,219.28	USD	5,789.48	20.11.2023	LGT Bank AG	39.88	0.00
CHF	Sale	105,466.56	USD	117,057.47	20.11.2023	LGT Bank AG	874.67	0.00
EUR	Sale	37,267.08	USD	39,449.29	20.11.2023	LGT Bank AG	29.89	0.00
CHF	Sale	6,760,000.00	USD	7,460,627.53	12.01.2024	LGT Bank AG	-33,829.23	-0.02
EUR	Sale	20,888,000.00	USD	22,172,632.89	12.01.2024	LGT Bank AG	17,044.61	0.01
MXN	Sale	50,563,000.00	USD	2,839,844.20	12.01.2024	LGT Bank AG	72,437.95	0.05
<b>Total Forward exchange transactions</b>							<b>-913,592.57</b>	<b>-0.57</b>

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

#### Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD <sup>4</sup>	in % <sup>4</sup>
US 10yr Note DEC 23	-25	100,000.00	29.12.2023	CBOT	-2,654,296.88	101,171.87	0.06
US 5yr Note DEC 23	-75	100,000.00	04.01.2024	CBOT	-7,835,742.23	144,726.52	0.09
<b>Total</b>					<b>-10,490,039.11</b>	<b>245,898.39</b>	<b>0.15</b>
<b>Total open derivative financial instruments at the end of the period under review</b>						<b>-667,694.18</b>	<b>-0.42</b>

### Transactions derivative financial instruments during the period under review

#### Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	CHF	USD	128,699,976.24	144,537,044.77
22.05.2023	CHF	USD	59,344.58	66,359.51
22.05.2023	CHF	USD	96,717.88	108,389.35
22.05.2023	CHF	USD	42,588.00	47,828.63
22.05.2023	CHF	USD	795,221.20	893,076.48

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.05.2023	CHF	USD	4,286,969.56	4,814,499.03
22.05.2023	EUR	USD	43,437.18	47,810.22
22.05.2023	EUR	USD	5,286,506.78	5,829,457.46
22.05.2023	EUR	USD	4,206,362.82	4,638,377.31
22.05.2023	USD	CHF	8,985.76	7,978.41
22.05.2023	USD	CHF	888,118.38	795,221.20
22.05.2023	USD	CHF	1,992.77	1,774.50
22.05.2023	USD	CHF	3,987.12	3,553.68
22.05.2023	USD	CHF	4,963,062.84	4,443,926.47
22.05.2023	USD	CHF	11,952.01	10,639.56
22.05.2023	USD	CHF	143,734,617.20	128,699,976.24
22.05.2023	USD	CHF	5,963.09	5,312.46
22.05.2023	USD	CHF	13,873.31	12,434.94
22.05.2023	USD	EUR	5,744,846.92	5,286,506.78
22.05.2023	USD	EUR	978.09	900.20
22.05.2023	USD	EUR	4,615,326.53	4,247,102.72
22.05.2023	USD	EUR	1,969.90	1,797.08
20.06.2023	CHF	USD	30,148.82	33,674.77
20.06.2023	CHF	USD	4,443,926.47	4,979,920.27
20.06.2023	CHF	USD	52,791.60	58,511.12
20.06.2023	CHF	USD	128,699,976.24	144,222,822.89
20.06.2023	CHF	USD	91,019.04	100,610.32
20.06.2023	CHF	USD	795,221.20	891,134.95
20.06.2023	EUR	USD	5,286,506.78	5,753,807.55
20.06.2023	EUR	USD	4,247,102.72	4,622,525.36
20.06.2023	USD	CHF	1,946.00	1,765.76
20.06.2023	USD	CHF	8,815.28	7,946.19
20.06.2023	USD	CHF	1,949.75	1,766.40
20.06.2023	USD	CHF	4,883.77	4,418.40
20.06.2023	USD	CHF	984.15	885.01
20.06.2023	USD	CHF	143,879,235.60	128,699,976.24
20.06.2023	USD	CHF	5,135,870.42	4,594,036.09
20.06.2023	USD	CHF	889,011.96	795,221.20
20.06.2023	USD	CHF	3,973.53	3,546.92
20.06.2023	USD	CHF	3,890.31	3,521.16
20.06.2023	USD	EUR	4,556,529.68	4,175,322.72
20.06.2023	USD	EUR	5,769,164.85	5,286,506.78
20.06.2023	USD	EUR	77,540.70	71,780.00
07.07.2023	USD	CHF	7,399,480.27	6,700,000.00
07.07.2023	USD	EUR	21,879,180.00	20,000,000.00
20.07.2023	CHF	USD	303,651.04	340,653.12
20.07.2023	CHF	USD	2,654.43	2,961.96
20.07.2023	CHF	USD	795,221.20	891,914.55
20.07.2023	CHF	USD	4,594,036.09	5,152,638.82
20.07.2023	CHF	USD	128,699,976.24	144,348,995.15
20.07.2023	CHF	USD	132,739.57	150,592.29
20.07.2023	CHF	USD	21,246.00	23,759.01
20.07.2023	EUR	USD	5,286,506.78	5,777,755.42
20.07.2023	EUR	USD	4,175,322.72	4,563,314.58
20.07.2023	USD	CHF	3,957.63	3,535.04
20.07.2023	USD	CHF	5,832,916.50	5,016,308.19

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2023	USD	CHF	149,651,135.16	128,699,976.24
20.07.2023	USD	CHF	15,838.60	14,164.00
20.07.2023	USD	CHF	894,144.42	768,964.20
20.07.2023	USD	CHF	29,455.22	26,257.00
20.07.2023	USD	CHF	7,898.19	7,078.48
20.07.2023	USD	CHF	6,951.78	6,196.96
20.07.2023	USD	CHF	2,952.98	2,647.41
20.07.2023	USD	CHF	1,979.80	1,759.84
20.07.2023	USD	CHF	2,991.76	2,637.21
20.07.2023	USD	EUR	4,693,722.81	4,174,424.41
20.07.2023	USD	EUR	985.24	898.31
20.07.2023	USD	EUR	5,944,148.22	5,286,506.78
21.08.2023	CHF	USD	768,964.20	897,243.04
21.08.2023	CHF	USD	114,515.70	130,931.95
21.08.2023	CHF	USD	128,699,976.24	150,169,744.63
21.08.2023	CHF	USD	29,150.55	33,754.69
21.08.2023	CHF	USD	5,016,308.19	5,853,130.22
21.08.2023	CHF	USD	880.38	1,007.90
21.08.2023	EUR	USD	5,286,506.78	5,953,114.14
21.08.2023	EUR	USD	4,174,424.41	4,700,802.63
21.08.2023	USD	CHF	2,014.25	1,761.78
21.08.2023	USD	CHF	5,826,853.98	5,102,576.03
21.08.2023	USD	CHF	7,145.45	6,186.53
21.08.2023	USD	CHF	146,968,112.64	128,699,976.24
21.08.2023	USD	CHF	2,047.91	1,768.90
21.08.2023	USD	CHF	3,032.00	2,640.36
21.08.2023	USD	CHF	16,111.00	14,095.84
21.08.2023	USD	CHF	10,228.22	8,833.50
21.08.2023	USD	CHF	22,765.54	19,457.02
21.08.2023	USD	CHF	878,113.74	768,964.20
21.08.2023	USD	CHF	2,041.15	1,766.34
21.08.2023	USD	CHF	2,063.45	1,768.52
21.08.2023	USD	EUR	344,633.00	313,603.50
21.08.2023	USD	EUR	54,657.47	49,346.55
21.08.2023	USD	EUR	5,784,495.72	5,286,506.78
21.08.2023	USD	EUR	4,170,515.24	3,811,474.36
20.09.2023	CHF	USD	36,748.74	41,868.41
20.09.2023	CHF	USD	136,980.48	154,264.25
20.09.2023	CHF	USD	5,102,576.03	5,846,549.45
20.09.2023	CHF	USD	128,699,976.24	147,464,882.54
20.09.2023	CHF	USD	768,964.20	881,081.87
20.09.2023	EUR	USD	5,286,506.78	5,792,081.86
20.09.2023	EUR	USD	3,567.56	3,805.68
20.09.2023	EUR	USD	3,811,474.36	4,175,984.71
20.09.2023	USD	CHF	848,616.28	760,869.36
20.09.2023	USD	CHF	1,993.34	1,753.20
20.09.2023	USD	CHF	6,978.10	6,132.91
20.09.2023	USD	CHF	12,854.77	11,415.04
20.09.2023	USD	CHF	9,954.57	8,786.60
20.09.2023	USD	CHF	5,774,291.17	5,177,229.46
20.09.2023	USD	CHF	12,036.99	10,544.40

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2023	USD	CHF	2,973.72	2,630.94
20.09.2023	USD	CHF	143,542,244.30	128,699,976.24
20.09.2023	USD	CHF	64,888.75	57,812.70
20.09.2023	USD	CHF	9,210.40	8,094.84
20.09.2023	USD	EUR	5,638,588.13	5,286,506.78
20.09.2023	USD	EUR	43,023.67	39,528.37
20.09.2023	USD	EUR	83,129.38	77,583.12
20.09.2023	USD	EUR	3,941,356.68	3,695,252.84
20.09.2023	USD	EUR	2,919.31	2,677.59
29.09.2023	USD	CHF	7,518,206.40	6,700,000.00
29.09.2023	USD	EUR	1,049,597.80	959,100.00
29.09.2023	USD	EUR	21,502,924.30	19,700,000.00
29.09.2023	USD	MXN	2,950,000.00	50,562,197.60
20.10.2023	CHF	USD	46,382.95	51,827.48
20.10.2023	CHF	USD	5,244.24	5,804.43
20.10.2023	CHF	USD	104,456.40	113,601.43
20.10.2023	CHF	USD	5,177,229.46	5,793,099.68
20.10.2023	CHF	USD	128,699,976.24	144,009,802.34
20.10.2023	CHF	USD	760,869.36	851,380.47
20.10.2023	EUR	USD	5,286,506.78	5,645,222.70
20.10.2023	EUR	USD	3,695,252.84	3,945,994.22
20.10.2023	USD	CHF	5,761,886.44	5,212,202.47
20.10.2023	USD	CHF	5,804.16	5,244.24
20.10.2023	USD	CHF	20,020.51	18,277.14
20.10.2023	USD	CHF	1,580,594.18	1,451,208.32
20.10.2023	USD	CHF	4,889.16	4,375.75
20.10.2023	USD	CHF	14,268.98	13,026.45
20.10.2023	USD	CHF	140,668,547.34	127,248,767.92
20.10.2023	USD	CHF	282,848.16	260,090.48
20.10.2023	USD	CHF	7,246.34	6,653.16
20.10.2023	USD	CHF	14,705.94	13,143.15
20.10.2023	USD	CHF	58,265.80	53,116.33
20.10.2023	USD	CHF	15,146.17	13,927.52
20.10.2023	USD	CHF	546,236.70	494,125.72
20.10.2023	USD	EUR	3,881,493.58	3,695,252.84
20.10.2023	USD	EUR	5,552,946.72	5,286,506.78

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

### Futures

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

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

- 2 Purchase includes the following transactions: allotment from subscription / allotment from option rights / option rights / allotment of subscription rights from underlying stocks / bonus securities / changes of corporate names / conversions / purchases / share exchanges between companies / stock splits / stock dividends / optional dividends / transfers / transfers due to redenomination in euro
- 3 Sale includes the following transactions: cancellations as a result of expiry / draws by lot / exercises of rights / options / repayments / reverse-splits / sales / share exchanges between companies / transfers / transfers due to redenomination in fund currency
- 4 Divergences in the totals may be attributed to rounding differences

## Notes to the Semi-Annual Report

### Key accounting principles

#### *Determination of net asset value*

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

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

The net asset value per class will be calculated by deducting the liabilities of a sub-fund attributable to such class from the assets of the sub-fund attributable to such class. Class-specific assets and liabilities may include, but are not limited to, any cost or profit arising from a class-specific currency hedging; the portion of fees and expenses attributable to a class including the management fee, the performance fee, 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 31 October 2023**

AUD	1.00	=	USD	0.6331	BRL	1.00	=	USD	0.1983
CAD	1.00	=	USD	0.7204	CHF	1.00	=	USD	1.0993
CLP	1.00	=	USD	0.0011	CNY	1.00	=	USD	0.1362
CZK	1.00	=	USD	0.0430	DKK	1.00	=	USD	0.1416
EUR	1.00	=	USD	1.0569	GBP	1.00	=	USD	1.2132
IDR	100.00	=	USD	0.0063	INR	1.00	=	USD	0.0120



JPY	100.00	=	USD	0.6602	MXN	1.00	=	USD	0.0554
MYR	1.00	=	USD	0.2099	NOK	1.00	=	USD	0.0895
NZD	1.00	=	USD	0.5816	PEN	1.00	=	USD	0.2608
PLN	1.00	=	USD	0.2373	RUB	1.00	=	USD	0.0107
SEK	1.00	=	USD	0.0895					

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

Name	Management fee in %	Operations fee in %	TER 1 in %	TER 2 in %
LGT Sustainable Quality Equity Fund Hedged (USD) A	1.50	0.10	1.66	1.66
LGT Sustainable Quality Equity Fund Hedged (CHF) A	1.50	0.10	1.70	1.70
LGT Sustainable Quality Equity Fund Hedged (EUR) A	1.50	0.10	1.70	1.70
LGT Sustainable Quality Equity Fund Hedged (USD) B	1.50	0.10	1.66	1.66
LGT Sustainable Quality Equity Fund Hedged (CHF) B	1.50	0.10	1.70	1.70
LGT Sustainable Quality Equity Fund Hedged (EUR) B	1.50	0.10	1.70	1.70
LGT Sustainable Quality Equity Fund Hedged (CHF) I1	0.70	0.01	0.81	0.81
LGT Sustainable Quality Equity Fund Hedged (EUR) I1	0.70	0.01	0.81	0.81
LGT Sustainable Quality Equity Fund Hedged (USD) C	0.70	0.05	0.81	0.81
LGT Sustainable Quality Equity Fund Hedged (CHF) C	0.70	0.05	0.85	0.85
LGT Sustainable Quality Equity Fund Hedged (EUR) C	0.70	0.05	0.85	0.85
LGT Sustainable Quality Equity Fund Hedged (USD) IM	0.00	0.01	0.07	0.07
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) B	0.50	0.15	0.78	0.78
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) B	0.50	0.15	0.83	0.83
LGT Sustainable Short Duration Corporate Bond Fund Hedged (USD) B	0.50	0.15	0.81	0.81
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) I1	0.25	0.09	0.40	0.40
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I1	0.25	0.09	0.45	0.45
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I2	0.04	0.02	0.08	0.08
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) C	0.25	0.09	0.47	0.47
LGT Sustainable Bond Fund EM Defensive (USD) B	1.20	0.25	1.50	1.50
LGT Sustainable Bond Fund EM Defensive (CHF) B	1.20	0.25	1.54	1.54
LGT Sustainable Bond Fund EM Defensive (EUR) B	1.20	0.25	1.54	1.54
LGT Sustainable Bond Fund EM Defensive (EUR) I1	0.55	0.09	0.73	0.73
LGT Sustainable Bond Fund EM Defensive (CHF) I2	0.04	0.02	0.11	0.11
LGT Sustainable Bond Fund EM Defensive (CHF) C	0.55	0.09	0.73	0.73
LGT Sustainable Bond Fund EM Defensive (USD) IM	0.00	0.06	0.11	0.11

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

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

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

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

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

### Transaction costs

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

Name	Currency	Amount
LGT Sustainable Quality Equity Fund Hedged	USD	6,896.63
LGT Sustainable Short Duration Corporate Bond Fund Hedged	EUR	54,435.60
LGT Sustainable Bond Fund EM Defensive	USD	6,057.36

### 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 31 October 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 31 October 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	29.12	129.12
LGT Sustainable Short Duration Corporate Bond Fund Hedged	30.53	130.53
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 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](http://www.lgt.com).

## Sustainability-Related Disclosure Requirements

For SFDR purposes, the Management Company considers that the sub-funds meet the criteria of an ESG Oriented Fund. The Management Company reserves the right to reassess this consideration at any time. If the Management Company determines at any future point that the sub-funds do not meet the criteria to qualify as an ESG Oriented Fund, the annexes relating to sub-funds and prospectus shall be updated accordingly.

## Depositories

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

*LGT Sustainable Bond Fund EM Defensive*

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EC Euroclear Bank, Brussels

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SIX SIS AG, Zurich

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UBS AG, Zurich

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