



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 2022

Unaudited Semi-Annual Report as of 31 October 2022

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Sales restrictions

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

Organisation

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 to:

LGT Sustainable Bond Fund EM Defensive

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

Administrator

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

Auditor

PricewaterhouseCoopers Ltd., Birchstrasse 160, 8050 Zurich, Switzerland

Paying agent and authorized distributor in Liechtenstein

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

Information and sales

LGT Bank Ltd. Vaduz

Phone +423 235 11 22

Contacts in Switzerland

Representative

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

Paying agent

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

Contact in Germany

Paying and information agent

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

Contact in Austria

Representative, paying and information agent

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

Contact in United Kingdom

Representative

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

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

¹ only for institutional investors

Notices to investors and general information

Notices

None.

ISINs

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

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

Deadlines

Valuation day

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

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

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

Valuation frequency

At least once a week.

Subscription day

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

Subscription deadline

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

Subscription payment day

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

Redemption day

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

Redemption deadline

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

Redemption payment day

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

Conversion day

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

Conversion deadline

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

Commissions

Maximum subscription fee

LGT Sustainable Quality Equity Fund Hedged: 5%

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

Maximum redemption fee

None

Maximum conversion fee

CHF 100.00 or equivalent

UCITS domicile

The UCITS domicile is Vaduz, Liechtenstein.

Financial year

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

Information to unitholders

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

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

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

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

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

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

3-Year Comparison

As of:	31.10.2022	31.10.2021	31.10.2020
Net asset value (USD) A	54,057,392	68,945,688	40,992,238
Units outstanding at the end of the period (USD) A	42,019	39,423	29,636
Net asset value per unit at the end of the period (USD) A	1,286.51	1,748.88	1,383.19
Net asset value per unit at the beginning of the period (USD) A	1,748.88	1,383.19	1,323.78
Percent change in asset value vs previous year (USD) A ¹	-23.39%	31.37%	9.31%
Net asset value (CHF) A	10,425,916	14,115,098	7,778,117
Units outstanding at the end of the period (CHF) A	9,235	8,935	6,142
Net asset value per unit at the end of the period (CHF) A	1,128.98	1,579.83	1,266.47
Net asset value per unit at the beginning of the period (CHF) A	1,579.83	1,266.47	1,241.28
Percent change in asset value vs previous year (CHF) A ¹	-25.55%	29.62%	6.59%
Net asset value (EUR) A	15,673,399	14,294,687	6,444,511
Units outstanding at the end of the period (EUR) A	14,088	9,195	5,187
Net asset value per unit at the end of the period (EUR) A	1,112.51	1,554.55	1,242.42
Net asset value per unit at the beginning of the period (EUR) A	1,554.55	1,242.42	1,212.40
Percent change in asset value vs previous year (EUR) A ¹	-25.44%	30.01%	6.80%
Net asset value (USD) B	142,870,785	215,280,203	95,051,368
Units outstanding at the end of the period (USD) B	60,879	70,281	40,765
Net asset value per unit at the end of the period (USD) B	2,346.81	3,063.14	2,331.68
Net asset value per unit at the beginning of the period (USD) B	3,063.14	2,331.68	2,133.14
Percent change in asset value vs previous year (USD) B	-23.39%	31.37%	9.31%
Net asset value (CHF) B	69,628,501	99,342,400	62,259,463
Units outstanding at the end of the period (CHF) B	38,022	40,372	32,806
Net asset value per unit at the end of the period (CHF) B	1,831.26	2,460.66	1,897.83
Net asset value per unit at the beginning of the period (CHF) B	2,460.66	1,897.83	1,780.11
Percent change in asset value vs previous year (CHF) B	-25.58%	29.66%	6.61%
Net asset value (EUR) B	124,946,156	174,119,207	81,113,207
Units outstanding at the end of the period (EUR) B	68,479	71,148	43,076
Net asset value per unit at the end of the period (EUR) B	1,824.60	2,447.28	1,883.01
Net asset value per unit at the beginning of the period (EUR) B	2,447.28	1,883.01	1,762.57
Percent change in asset value vs previous year (EUR) B	-25.44%	29.97%	6.83%
Net asset value (CHF) I1	10,191,717	11,506,420	7,841,154
Units outstanding at the end of the period (CHF) I1	9,920	8,410	7,500
Net asset value per unit at the end of the period (CHF) I1	1,027.39	1,368.18	1,045.49
Net asset value per unit at the beginning of the period (CHF) I1	1,368.18	1,045.49	1,000.00 ³
Percent change in asset value vs previous year (CHF) I1	-24.91%	30.86%	4.55% ³

As of:	31.10.2022	31.10.2021	31.10.2020
Net asset value (EUR) I1	44,585,899	72,415,880	35,120,547
Units outstanding at the end of the period (EUR) I1	25,000	30,527	19,430
Net asset value per unit at the end of the period (EUR) I1	1,783.41	2,372.23	1,807.56
Net asset value per unit at the beginning of the period (EUR) I1	2,372.23	1,807.56	1,675.46
Percent change in asset value vs previous year (EUR) I1	-24.82%	31.24%	7.88%
Net asset value (USD) C	45,206,708	90,187,262	129,665,593
Units outstanding at the end of the period (USD) C	24,172	37,262	70,964
Net asset value per unit at the end of the period (USD) C	1,870.19	2,420.35	1,827.19
Net asset value per unit at the beginning of the period (USD) C	2,420.35	1,827.19	1,658.29
Percent change in asset value vs previous year (USD) C	-22.73%	32.46%	10.19%
Net asset value (CHF) C	27,784,842	50,410,339	37,737,738
Units outstanding at the end of the period (CHF) C	17,633	24,018	23,507
Net asset value per unit at the end of the period (CHF) C	1,575.72	2,098.82	1,605.39
Net asset value per unit at the beginning of the period (CHF) C	2,098.82	1,605.39	1,495.96
Percent change in asset value vs previous year (CHF) C	-24.92%	30.74%	7.32%
Net asset value (EUR) C	14,956,481	50,612,614	27,362,015
Units outstanding at the end of the period (EUR) C	9,249	23,522	16,672
Net asset value per unit at the end of the period (EUR) C	1,617.12	2,151.72	1,641.23
Net asset value per unit at the beginning of the period (EUR) C	2,151.72	1,641.23	1,527.10
Percent change in asset value vs previous year (EUR) C	-24.85%	31.10%	7.47%
Net asset value (USD) IM	198,061,553	216,829,519	134,825,992
Units outstanding at the end of the period (USD) IM	71,085	60,579	50,293
Net asset value per unit at the end of the period (USD) IM	2,786.28	3,579.31	2,680.80
Net asset value per unit at the beginning of the period (USD) IM	3,579.31	2,680.80	2,411.91
Percent change in asset value vs previous year (USD) IM	-22.16%	33.52%	11.15%
	1 year	2 years	3 years
Cumulative performance of fund in percent (USD) B	-23.39%	0.65%	10.02%
Cumulative performance of benchmark in percent ²	-13.64%	21.59%	26.44%

¹ Distribution in performance included

² MSCI World Hedged (NR) Index

³ Since launching 16.06.2020

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

Statement of net assets as of 31.10.2022

	31.10.2022
Assets	USD
Bank balance	
Current account balance	58,477.97
Transferable securities	
Investment fund units	754,785,020.18
Derivative financial instruments	1,828,488.10
Total assets	756,671,986.25
Liabilities	-661,745.08
Net assets	756,010,241.17

Statement of income for the period from 01.05.2022 to 31.10.2022

	31.10.2022
Earnings	USD
Earnings from cash in banks	154.31
Buying into current earnings with the issue of units	-78,375.78
Total earnings	-78,221.47
	31.10.2022
Expenses	USD
Interest payable	124.56
Remunerations as specified by internal regulations	4,338,490.57
Hedge costs	71,253.61
Other expenses	22,535.16
Adjustment of current earnings with the redemption of units	-276,971.68
Total expenses	4,155,432.22
Net earnings	-4,233,653.69
Capital gains and capital losses realized	-15,823,587.38
Profit or loss realized	-20,057,241.07
Capital gains and capital losses not realized	-76,287,541.29
Net profit / loss	-96,344,782.36

Change in net assets

31.10.2022

USD

Net assets at the beginning of the period under review	907,037,759.87
Distributions	-3,695,590.43
Balance from unit movements	-50,987,145.91
Net profit / loss	-96,344,782.36
Net assets at the end of the period under review	756,010,241.17

Changes in the number of units outstanding

31.10.2022

Number

LGT Sustainable Quality Equity Fund Hedged (USD) A	
Number of units outstanding at the beginning of the period	39,398.204
Number of units issued	3,295.474
Number of units redeemed	-675.160
Number of units outstanding at the end of the period	42,018.518

31.10.2022

Number

LGT Sustainable Quality Equity Fund Hedged (CHF) A	
Number of units outstanding at the beginning of the period	9,330.799
Number of units issued	382.000
Number of units redeemed	-478.000
Number of units outstanding at the end of the period	9,234.799

31.10.2022

Number

LGT Sustainable Quality Equity Fund Hedged (EUR) A	
Number of units outstanding at the beginning of the period	12,213.446
Number of units issued	3,261.258
Number of units redeemed	-1,386.396
Number of units outstanding at the end of the period	14,088.308

31.10.2022

Number

LGT Sustainable Quality Equity Fund Hedged (USD) B	
Number of units outstanding at the beginning of the period	69,593.739
Number of units issued	753.999
Number of units redeemed	-9,469.062
Number of units outstanding at the end of the period	60,878.676

31.10.2022

Number

LGT Sustainable Quality Equity Fund Hedged (CHF) B	
Number of units outstanding at the beginning of the period	41,933.255
Number of units issued	1,822.252
Number of units redeemed	-5,733.371
Number of units outstanding at the end of the period	38,022.136

31.10.2022
Number

LGT Sustainable Quality Equity Fund Hedged (EUR) B	
Number of units outstanding at the beginning of the period	73,910.601
Number of units issued	3,277.628
Number of units redeemed	-8,709.467
Number of units outstanding at the end of the period	68,478.762

31.10.2022
Number

LGT Sustainable Quality Equity Fund Hedged (CHF) I1	
Number of units outstanding at the beginning of the period	9,920.000
Number of units issued	0.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	9,920.000

31.10.2022
Number

LGT Sustainable Quality Equity Fund Hedged (EUR) I1	
Number of units outstanding at the beginning of the period	25,000.402
Number of units issued	0.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	25,000.402

31.10.2022
Number

LGT Sustainable Quality Equity Fund Hedged (USD) C	
Number of units outstanding at the beginning of the period	33,854.577
Number of units issued	1,673.186
Number of units redeemed	-11,355.497
Number of units outstanding at the end of the period	24,172.266

31.10.2022
Number

LGT Sustainable Quality Equity Fund Hedged (CHF) C	
Number of units outstanding at the beginning of the period	20,125.570
Number of units issued	1,365.729
Number of units redeemed	-3,858.191
Number of units outstanding at the end of the period	17,633.108

31.10.2022
Number

LGT Sustainable Quality Equity Fund Hedged (EUR) C	
Number of units outstanding at the beginning of the period	17,467.722
Number of units issued	653.416
Number of units redeemed	-8,872.300
Number of units outstanding at the end of the period	9,248.838

31.10.2022
Number

LGT Sustainable Quality Equity Fund Hedged (USD) IM	
Number of units outstanding at the beginning of the period	62,837.480
Number of units issued	16,184.867
Number of units redeemed	-7,937.656
Number of units outstanding at the end of the period	71,084.691

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Investment fund units							
IE00BYVTJT56							
LGT Sustainable Quality Eq Hdg Sub-Fd A (USD)		381,446	25,877	54,842	352,481	754,785,020.18	99.84
Total Investment fund units						754,785,020.18	99.84
Total Securities						754,785,020.18	99.84
Total Securities						754,785,020.18	99.84
Current account balance						58,477.97	0.01
Derivative financial instruments						1,828,488.10	0.24
Total assets as of 31.10.2022						756,671,986.25	100.09
Liabilities						-661,745.08	-0.09
Net assets as of 31.10.2022						756,010,241.17	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
CHF	Purchase	18,283.80	USD	18,264.86	21.11.2022	LGT Bank AG	53.84	0.00
CHF	Purchase	72,262.40	USD	72,396.55	21.11.2022	LGT Bank AG	3.77	0.00
CHF	Purchase	98,697.85	USD	99,558.83	21.11.2022	LGT Bank AG	-672.60	0.00
CHF	Purchase	70,023,583.10	USD	69,985,301.14	21.11.2022	LGT Bank AG	171,931.49	0.02
CHF	Purchase	247,087.05	USD	250,798.36	21.11.2022	LGT Bank AG	-3,239.71	0.00
CHF	Purchase	50,884.96	USD	51,179.91	21.11.2022	LGT Bank AG	-197.83	0.00
CHF	Purchase	17,968.40	USD	17,972.77	21.11.2022	LGT Bank AG	29.93	0.00
CHF	Purchase	17,735.10	USD	17,850.29	21.11.2022	LGT Bank AG	-81.34	0.00
CHF	Purchase	246,199.74	USD	248,347.45	21.11.2022	LGT Bank AG	-1,677.80	0.00
CHF	Purchase	40,630.72	USD	40,985.16	21.11.2022	LGT Bank AG	-276.89	0.00
CHF	Purchase	652,854.41	USD	658,549.55	21.11.2022	LGT Bank AG	-4,449.08	0.00
CHF	Purchase	2,470.46	USD	2,501.79	21.11.2022	LGT Bank AG	-26.61	0.00
CHF	Purchase	1,668,651.54	USD	1,683,207.92	21.11.2022	LGT Bank AG	-11,371.53	0.00
CHF	Purchase	27,336,678.88	USD	27,321,733.89	21.11.2022	LGT Bank AG	67,120.76	0.01
CHF	Purchase	6,181.72	USD	6,183.22	21.11.2022	LGT Bank AG	10.30	0.00
CHF	Purchase	241,254.40	USD	243,358.97	21.11.2022	LGT Bank AG	-1,644.10	0.00
CHF	Purchase	10,102,627.20	USD	10,097,104.08	21.11.2022	LGT Bank AG	24,805.36	0.00
CHF	Purchase	10,340,850.88	USD	10,335,197.53	21.11.2022	LGT Bank AG	25,390.27	0.00
EUR	Purchase	100,450.20	USD	98,570.07	21.11.2022	LGT Bank AG	860.47	0.00
EUR	Purchase	124,491,082.14	USD	121,276,971.38	21.11.2022	LGT Bank AG	1,950,413.92	0.26
EUR	Purchase	477,364.65	USD	469,565.94	21.11.2022	LGT Bank AG	2,953.03	0.00
EUR	Purchase	72,856.40	USD	71,467.98	21.11.2022	LGT Bank AG	648.86	0.00
EUR	Purchase	348,087.43	USD	343,723.46	21.11.2022	LGT Bank AG	830.57	0.00
EUR	Purchase	14,080,615.09	USD	13,717,081.77	21.11.2022	LGT Bank AG	220,602.37	0.03
EUR	Purchase	15,362,677.45	USD	14,966,043.84	21.11.2022	LGT Bank AG	240,688.57	0.03
EUR	Purchase	109,945.44	USD	107,850.21	21.11.2022	LGT Bank AG	979.18	0.00
EUR	Purchase	30,767.62	USD	30,381.89	21.11.2022	LGT Bank AG	73.41	0.00
EUR	Purchase	44,178,460.38	USD	43,037,860.89	21.11.2022	LGT Bank AG	692,148.25	0.09
EUR	Purchase	11,708.95	USD	11,517.66	21.11.2022	LGT Bank AG	72.43	0.00
EUR	Purchase	170,896.80	USD	170,487.16	21.11.2022	LGT Bank AG	-1,325.12	0.00
EUR	Purchase	310,865.60	USD	310,120.46	21.11.2022	LGT Bank AG	-2,410.43	0.00
EUR	Purchase	7,194.44	USD	7,096.83	21.11.2022	LGT Bank AG	24.58	0.00
EUR	Purchase	62,640.90	USD	61,232.23	21.11.2022	LGT Bank AG	772.81	0.00
EUR	Purchase	2,962,808.47	USD	2,925,663.74	21.11.2022	LGT Bank AG	7,069.55	0.00
EUR	Purchase	1,057,517.01	USD	1,044,258.92	21.11.2022	LGT Bank AG	2,523.34	0.00
EUR	Purchase	366,451.23	USD	361,857.03	21.11.2022	LGT Bank AG	874.39	0.00
EUR	Purchase	33,741.62	USD	33,098.61	21.11.2022	LGT Bank AG	300.50	0.00
AUD	Sale	26,000,000.00	USD	16,333,330.00	21.11.2022	LGT Bank AG	-302,890.25	-0.04
CAD	Sale	35,500,000.00	USD	25,837,028.76	21.11.2022	LGT Bank AG	-191,177.02	-0.03
CHF	Sale	57,149.83	USD	56,992.93	21.11.2022	LGT Bank AG	-265.98	0.00
CHF	Sale	1,650,359.30	USD	1,661,001.34	21.11.2022	LGT Bank AG	7,492.10	0.00
CHF	Sale	640,253.67	USD	644,382.23	21.11.2022	LGT Bank AG	2,906.55	0.00
CHF	Sale	21,300,000.00	USD	21,429,110.39	21.11.2022	LGT Bank AG	88,456.44	0.01
CHF	Sale	14,072.22	USD	14,153.13	21.11.2022	LGT Bank AG	54.05	0.00

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
CHF	Sale	1,235,207.07	USD	1,237,790.34	21.11.2022	LGT Bank AG	225.71	0.00
CHF	Sale	236,393.60	USD	237,917.94	21.11.2022	LGT Bank AG	1,073.15	0.00
CHF	Sale	10,818.01	USD	10,820.14	21.11.2022	LGT Bank AG	-18.52	0.00
CHF	Sale	243,798.70	USD	245,370.79	21.11.2022	LGT Bank AG	1,106.77	0.00
DKK	Sale	43,000,000.00	USD	5,670,795.80	21.11.2022	LGT Bank AG	-47,645.19	-0.01
EUR	Sale	45,615.75	USD	45,679.93	21.11.2022	LGT Bank AG	527.22	0.00
EUR	Sale	14,187.06	USD	13,820.15	21.11.2022	LGT Bank AG	-222.90	0.00
EUR	Sale	1,025,766.50	USD	1,008,961.37	21.11.2022	LGT Bank AG	-6,392.67	0.00
EUR	Sale	176,674.96	USD	174,921.81	21.11.2022	LGT Bank AG	40.26	0.00
EUR	Sale	136,781.00	USD	135,423.72	21.11.2022	LGT Bank AG	31.17	0.00
EUR	Sale	19,614.93	USD	19,420.29	21.11.2022	LGT Bank AG	4.47	0.00
EUR	Sale	2,911,951.87	USD	2,864,245.36	21.11.2022	LGT Bank AG	-18,147.57	0.00
EUR	Sale	352,542.98	USD	346,767.27	21.11.2022	LGT Bank AG	-2,197.08	0.00
EUR	Sale	359,208.56	USD	353,323.65	21.11.2022	LGT Bank AG	-2,238.62	0.00
EUR	Sale	213,230.65	USD	209,157.30	21.11.2022	LGT Bank AG	-1,908.87	0.00
EUR	Sale	116,130.47	USD	113,127.10	21.11.2022	LGT Bank AG	-1,824.54	0.00
EUR	Sale	275,603.64	USD	271,088.43	21.11.2022	LGT Bank AG	-1,717.58	0.00
EUR	Sale	27,598.25	USD	27,493.85	21.11.2022	LGT Bank AG	175.75	0.00
EUR	Sale	61,000,000.00	USD	59,850,211.00	21.11.2022	LGT Bank AG	-530,583.95	-0.07
EUR	Sale	25,338.04	USD	25,019.21	21.11.2022	LGT Bank AG	-61.63	0.00
GBP	Sale	27,000,000.00	USD	30,636,225.00	21.11.2022	LGT Bank AG	-475,875.00	-0.06
JPY	Sale	6,700,000,000.00	USD	45,198,130.08	21.11.2022	LGT Bank AG	12,281.02	0.00
SEK	Sale	77,000,000.00	USD	6,892,710.57	21.11.2022	LGT Bank AG	-86,528.10	-0.01
Total open derivative financial instruments at the end of the period under review							1,828,488.10	0.24

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	AUD	USD	27,000,000.00	18,940,500.00
20.05.2022	CAD	USD	43,000,000.00	33,520,424.07
20.05.2022	CHF	USD	36,931,600.07	39,576,963.92
20.05.2022	CHF	USD	22,086.60	23,490.44
20.05.2022	CHF	USD	30,247.28	31,813.19
20.05.2022	CHF	USD	522,827.50	539,009.65
20.05.2022	CHF	USD	170,515.97	173,201.11
20.05.2022	CHF	USD	30,998.65	33,219.04
20.05.2022	CHF	USD	11,891,699.20	12,743,486.59
20.05.2022	CHF	USD	23,800,000.00	23,977,433.00
20.05.2022	CHF	USD	15,215.36	15,315.42
20.05.2022	CHF	USD	23,762.57	25,053.37
20.05.2022	CHF	USD	153,659.25	158,287.90
20.05.2022	CHF	USD	17,424.83	17,985.47
20.05.2022	CHF	USD	8,146.35	8,160.49
20.05.2022	CHF	USD	89,096,157.31	95,478,002.47

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	CHF	USD	2,998.06	3,066.98
20.05.2022	CHF	USD	1,743.30	1,774.93
20.05.2022	CHF	USD	124,162.92	129,800.41
20.05.2022	CHF	USD	9,821.20	9,857.60
20.05.2022	CHF	USD	12,865,398.97	13,786,931.24
20.05.2022	CHF	USD	63,892.80	68,469.36
20.05.2022	CHF	USD	3,100,000.00	3,137,662.62
20.05.2022	CHF	USD	391.19	400.18
20.05.2022	CHF	USD	161,208.90	166,198.51
20.05.2022	CHF	USD	19,213.65	20,257.35
20.05.2022	CHF	USD	386,274.93	392,373.59
20.05.2022	CHF	USD	12,892.39	13,635.84
20.05.2022	CHF	USD	37,786.56	39,388.16
20.05.2022	CHF	USD	109,007.62	115,936.20
20.05.2022	CHF	USD	33,615.52	35,040.33
20.05.2022	CHF	USD	12,233.70	12,279.05
20.05.2022	CHF	USD	62,776.26	63,764.81
20.05.2022	CHF	USD	156,130.92	159,720.15
20.05.2022	DKK	USD	48,300,000.00	6,843,783.21
20.05.2022	EUR	USD	38,591.10	40,717.62
20.05.2022	EUR	USD	2,038.30	2,148.91
20.05.2022	EUR	USD	142,768.29	154,024.14
20.05.2022	EUR	USD	3,700,000.00	3,907,362.80
20.05.2022	EUR	USD	11,334.90	12,326.53
20.05.2022	EUR	USD	4,000,000.00	4,226,360.00
20.05.2022	EUR	USD	51,984,835.90	56,449,553.53
20.05.2022	EUR	USD	3,000,000.00	3,192,246.60
20.05.2022	EUR	USD	66,200,000.00	69,794,660.00
20.05.2022	EUR	USD	29,954.26	32,347.46
20.05.2022	EUR	USD	261,167.84	284,016.11
20.05.2022	EUR	USD	9,402.70	10,144.01
20.05.2022	EUR	USD	282,295.40	297,659.04
20.05.2022	EUR	USD	157,658,722.27	171,199,241.63
20.05.2022	EUR	USD	48,463.24	51,036.93
20.05.2022	EUR	USD	8,361.60	8,707.39
20.05.2022	EUR	USD	95,390.40	103,583.00
20.05.2022	EUR	USD	53,544.14	56,431.45
20.05.2022	EUR	USD	306,325.65	326,532.12
20.05.2022	EUR	USD	4,896.00	5,161.68
20.05.2022	EUR	USD	133,418.94	144,093.12
20.05.2022	EUR	USD	32,840,939.93	35,661,484.06
20.05.2022	EUR	USD	37,790.97	39,764.94
20.05.2022	EUR	USD	3,989.48	4,222.76
20.05.2022	EUR	USD	24,480.12	25,761.26
20.05.2022	EUR	USD	60,169.20	64,467.39
20.05.2022	EUR	USD	85,608.60	90,254.07
20.05.2022	EUR	USD	16,649,983.14	18,079,966.94
20.05.2022	EUR	USD	5,897.38	6,220.99
20.05.2022	EUR	USD	14,271.74	15,017.21
20.05.2022	EUR	USD	3,691.18	3,934.66
20.05.2022	EUR	USD	508,286.28	535,695.11

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	EUR	USD	19,078.47	20,717.02
20.05.2022	GBP	USD	30,700,000.00	38,307,460.00
20.05.2022	JPY	USD	358,000,000.00	2,759,081.30
20.05.2022	JPY	USD	600,000,000.00	4,697,626.69
20.05.2022	JPY	USD	6,442,000,000.00	49,783,616.69
20.05.2022	SEK	USD	90,000,000.00	9,074,410.16
20.05.2022	USD	AUD	20,049,741.00	27,000,000.00
20.05.2022	USD	CAD	34,022,244.22	43,000,000.00
20.05.2022	USD	CHF	69,000.04	68,748.40
20.05.2022	USD	CHF	54,364.15	52,671.90
20.05.2022	USD	CHF	139,761.12	133,880.25
20.05.2022	USD	CHF	318,086.98	315,117.00
20.05.2022	USD	CHF	50,431.54	49,650.00
20.05.2022	USD	CHF	300,664.71	295,319.79
20.05.2022	USD	CHF	3,232,879.25	3,182,908.64
20.05.2022	USD	CHF	393,274.27	391,840.00
20.05.2022	USD	CHF	21,104.10	20,487.90
20.05.2022	USD	CHF	11,089.95	10,757.50
20.05.2022	USD	CHF	393,912.56	377,337.51
20.05.2022	USD	CHF	24,428.44	23,994.18
20.05.2022	USD	CHF	1,957.44	1,840.55
20.05.2022	USD	CHF	10,520,765.02	10,539,702.40
20.05.2022	USD	CHF	29,259.26	27,753.05
20.05.2022	USD	CHF	1,480,226.18	1,453,912.20
20.05.2022	USD	CHF	912,513.28	906,593.81
20.05.2022	USD	CHF	1,123,176.82	1,075,915.79
20.05.2022	USD	CHF	26,999.46	26,581.05
20.05.2022	USD	CHF	2,735,225.66	2,620,132.83
20.05.2022	USD	CHF	60,832.37	59,750.95
20.05.2022	USD	CHF	388,428.40	387,011.80
20.05.2022	USD	CHF	3,686,098.64	3,620,570.86
20.05.2022	USD	CHF	2,092,493.57	2,055,295.31
20.05.2022	USD	CHF	2,607,748.33	2,590,831.87
20.05.2022	USD	CHF	2,935,636.73	2,924,930.46
20.05.2022	USD	CHF	24,050.51	23,962.80
20.05.2022	USD	CHF	29,637.93	29,179.82
20.05.2022	USD	CHF	374,810.23	372,378.84
20.05.2022	USD	CHF	967,329.56	963,801.71
20.05.2022	USD	CHF	27,742,219.86	27,792,155.86
20.05.2022	USD	CHF	274,909.47	270,022.40
20.05.2022	USD	CHF	72,369.95	68,427.38
20.05.2022	USD	CHF	3,854.19	3,655.78
20.05.2022	USD	CHF	3,832.80	3,666.50
20.05.2022	USD	CHF	346,671.26	344,422.40
20.05.2022	USD	CHF	76,714,764.06	76,852,850.64
20.05.2022	USD	CHF	11,351,229.85	11,371,662.06
20.05.2022	USD	CHF	28,469.26	27,312.61
20.05.2022	USD	CHF	360,897.86	345,712.00
20.05.2022	USD	CHF	22,158.80	21,494.52
20.05.2022	USD	CHF	426,292.66	424,737.97
20.05.2022	USD	CHF	858,543.40	843,281.07

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	USD	CHF	28,803,570.36	26,900,000.00
20.05.2022	USD	CHF	1,640.11	1,629.47
20.05.2022	USD	DKK	7,047,969.09	48,300,000.00
20.05.2022	USD	EUR	720,603.57	683,440.79
20.05.2022	USD	EUR	5,469,005.12	5,193,451.00
20.05.2022	USD	EUR	15,208,765.76	14,630,847.29
20.05.2022	USD	EUR	250,122.21	231,604.29
20.05.2022	USD	EUR	1,026,093.06	957,725.80
20.05.2022	USD	EUR	243,548.74	231,447.29
20.05.2022	USD	EUR	81,085.65	76,854.36
20.05.2022	USD	EUR	4,035,862.73	3,825,259.26
20.05.2022	USD	EUR	400,879.40	379,960.31
20.05.2022	USD	EUR	145,286,773.43	139,766,015.81
20.05.2022	USD	EUR	42,976.17	40,766.00
20.05.2022	USD	EUR	80,614,961.00	74,200,000.00
20.05.2022	USD	EUR	34,918.41	32,110.80
20.05.2022	USD	EUR	1,243,139.73	1,178,268.95
20.05.2022	USD	EUR	102,704.45	98,630.42
20.05.2022	USD	EUR	60,807.94	56,311.68
20.05.2022	USD	EUR	13,410.30	12,724.74
20.05.2022	USD	EUR	1,791,807.00	1,701,527.36
20.05.2022	USD	EUR	197,364.93	187,186.48
20.05.2022	USD	EUR	22,066,427.02	21,227,924.02
20.05.2022	USD	EUR	55,499.46	52,067.39
20.05.2022	USD	EUR	1,622,102.97	1,514,024.34
20.05.2022	USD	EUR	66,529.43	63,057.72
20.05.2022	USD	EUR	47,927,957.66	46,106,741.38
20.05.2022	USD	EUR	4,918,884.59	4,662,202.38
20.05.2022	USD	EUR	573,741.12	544,833.35
20.05.2022	USD	EUR	33,086.54	31,774.08
20.05.2022	USD	EUR	160,534.39	152,190.40
20.05.2022	USD	EUR	681,597.21	647,255.15
20.05.2022	USD	EUR	17,070.99	16,193.07
20.05.2022	USD	EUR	2,862,139.05	2,700,000.00
20.05.2022	USD	EUR	81,693.46	75,267.50
20.05.2022	USD	EUR	4,780,788.14	4,534,234.60
20.05.2022	USD	EUR	501,134.97	475,290.57
20.05.2022	USD	EUR	1,564,982.75	1,484,273.87
20.05.2022	USD	EUR	522,482.96	487,670.59
20.05.2022	USD	EUR	3,826,576.73	3,626,894.43
20.05.2022	USD	EUR	4,970,897.40	4,639,692.92
20.05.2022	USD	EUR	169,286.65	160,632.42
20.05.2022	USD	EUR	717,660.96	689,193.15
20.05.2022	USD	EUR	77,465.33	71,341.71
20.05.2022	USD	EUR	34,323.49	32,621.12
20.05.2022	USD	EUR	787,270.79	746,188.63
20.05.2022	USD	GBP	40,022,515.50	30,700,000.00
20.05.2022	USD	JPY	58,940,947.46	7,400,000,000.00
20.05.2022	USD	SEK	9,464,429.99	90,000,000.00
21.06.2022	AUD	USD	25,900,000.00	17,972,010.00
21.06.2022	CAD	USD	37,100,000.00	28,677,436.81

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.06.2022	CAD	USD	3,900,000.00	3,011,930.02
21.06.2022	CHF	USD	505.51	511.77
21.06.2022	CHF	USD	816,228.89	813,838.65
21.06.2022	CHF	USD	76,852,850.64	76,840,018.36
21.06.2022	CHF	USD	2,755,723.75	2,881,688.10
21.06.2022	CHF	USD	25,171.05	25,097.34
21.06.2022	CHF	USD	9,884.40	10,096.04
21.06.2022	CHF	USD	109,999.18	114,889.09
21.06.2022	CHF	USD	21,378.72	21,568.59
21.06.2022	CHF	USD	19,044.40	19,041.22
21.06.2022	CHF	USD	419,911.24	439,105.42
21.06.2022	CHF	USD	2,400,000.00	2,396,439.37
21.06.2022	CHF	USD	153,975.60	160,161.35
21.06.2022	CHF	USD	30,124.89	31,285.00
21.06.2022	CHF	USD	58,288.30	58,805.97
21.06.2022	CHF	USD	19,779.40	20,658.67
21.06.2022	CHF	USD	11,365.34	11,667.07
21.06.2022	CHF	USD	148,052.45	154,887.97
21.06.2022	CHF	USD	22,200,000.00	22,262,334.54
21.06.2022	CHF	USD	2,286,549.37	2,279,853.44
21.06.2022	CHF	USD	314,464.00	313,543.12
21.06.2022	CHF	USD	27,792,155.86	27,787,515.34
21.06.2022	CHF	USD	17,791.92	18,172.88
21.06.2022	CHF	USD	10,539,702.40	10,537,942.56
21.06.2022	CHF	USD	91,462.08	94,195.83
21.06.2022	CHF	USD	10,191.96	10,584.45
21.06.2022	CHF	USD	17,744.49	18,261.70
21.06.2022	CHF	USD	11,371,662.06	11,369,763.31
21.06.2022	CHF	USD	338,018.30	337,028.45
21.06.2022	CHF	USD	43,273.56	43,809.04
21.06.2022	CHF	USD	913,515.70	955,272.57
21.06.2022	CHF	USD	404,240.00	422,717.84
21.06.2022	CHF	USD	98,328.56	102,699.66
21.06.2022	CHF	USD	8,089.80	8,413.75
21.06.2022	CHF	USD	11,867.24	12,394.79
21.06.2022	CHF	USD	53,151.56	55,605.54
21.06.2022	DKK	USD	45,200,000.00	6,364,404.39
21.06.2022	EUR	USD	94,317.00	99,623.65
21.06.2022	EUR	USD	15,131.74	16,245.00
21.06.2022	EUR	USD	199,968.58	208,180.09
21.06.2022	EUR	USD	10,421.59	11,177.00
21.06.2022	EUR	USD	51,026.30	54,651.97
21.06.2022	EUR	USD	3,337.60	3,579.83
21.06.2022	EUR	USD	80,869.10	85,132.84
21.06.2022	EUR	USD	21,227,924.02	22,099,627.49
21.06.2022	EUR	USD	1,986,720.90	2,116,163.71
21.06.2022	EUR	USD	4,112,304.57	4,285,407.92
21.06.2022	EUR	USD	24,227.80	26,013.03
21.06.2022	EUR	USD	632,171.04	658,781.65
21.06.2022	EUR	USD	42,342.04	44,887.81
21.06.2022	EUR	USD	775,320.00	836,744.73

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.06.2022	EUR	USD	139,766,015.81	145,505,367.48
21.06.2022	EUR	USD	19,592.90	20,625.92
21.06.2022	EUR	USD	1,750,778.15	1,889,483.55
21.06.2022	EUR	USD	3,800,000.00	4,081,779.12
21.06.2022	EUR	USD	8,667.90	9,283.80
21.06.2022	EUR	USD	33,451.41	35,630.90
21.06.2022	EUR	USD	46,106,741.38	48,000,068.61
21.06.2022	EUR	USD	14,630,847.29	15,231,648.40
21.06.2022	EUR	USD	64,700,000.00	67,799,130.00
21.06.2022	EUR	USD	439,931.14	458,449.60
21.06.2022	EUR	USD	5,288,713.39	5,707,711.71
21.06.2022	EUR	USD	7,889.52	8,420.92
21.06.2022	EUR	USD	125,513.05	132,197.12
21.06.2022	EUR	USD	5,117.85	5,390.40
21.06.2022	EUR	USD	3,800,000.00	3,962,358.42
21.06.2022	EUR	USD	6,953.48	7,406.53
21.06.2022	EUR	USD	110,763.54	118,760.11
21.06.2022	EUR	USD	15,261.60	16,386.15
21.06.2022	EUR	USD	563,466.14	608,106.74
21.06.2022	EUR	USD	1,373,522.09	1,431,339.13
21.06.2022	EUR	USD	25,327.40	26,676.19
21.06.2022	GBP	USD	2,500,000.00	3,161,118.00
21.06.2022	GBP	USD	30,300,000.00	36,641,790.00
21.06.2022	JPY	USD	6,461,000,000.00	48,094,387.38
21.06.2022	JPY	USD	333,000,000.00	2,619,140.97
21.06.2022	JPY	USD	477,000,000.00	3,537,404.55
21.06.2022	SEK	USD	83,500,000.00	8,230,655.50
21.06.2022	USD	AUD	18,174,910.60	25,900,000.00
21.06.2022	USD	CAD	31,954,110.78	41,000,000.00
21.06.2022	USD	CHF	2,205,470.03	2,141,559.92
21.06.2022	USD	CHF	10,996,755.72	10,965,964.80
21.06.2022	USD	CHF	301,168.87	292,441.60
21.06.2022	USD	CHF	450,588.54	431,980.13
21.06.2022	USD	CHF	30,519.26	29,283.90
21.06.2022	USD	CHF	6,807.95	6,507.80
21.06.2022	USD	CHF	3,360.19	3,330.76
21.06.2022	USD	CHF	2,897,860.36	2,823,043.40
21.06.2022	USD	CHF	19,577.33	18,744.94
21.06.2022	USD	CHF	1,683.44	1,663.73
21.06.2022	USD	CHF	3,262.81	3,263.50
21.06.2022	USD	CHF	28,743,950.95	28,663,467.89
21.06.2022	USD	CHF	3,971.64	3,796.54
21.06.2022	USD	CHF	97,953.28	93,908.01
21.06.2022	USD	CHF	326,241.22	316,787.40
21.06.2022	USD	CHF	435,140.44	417,170.01
21.06.2022	USD	CHF	10,690.98	10,278.54
21.06.2022	USD	CHF	11,582,039.50	11,549,609.79
21.06.2022	USD	CHF	5,973.68	5,900.94
21.06.2022	USD	CHF	82,010.68	82,255.32
21.06.2022	USD	CHF	24,818,577.21	24,600,000.00
21.06.2022	USD	CHF	795,824.19	772,762.80

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.06.2022	USD	CHF	77,347,343.46	77,130,770.90
21.06.2022	USD	DKK	6,413,110.44	45,200,000.00
21.06.2022	USD	EUR	87,145.66	81,252.80
21.06.2022	USD	EUR	3,029,689.05	2,876,634.82
21.06.2022	USD	EUR	1,020,221.91	968,682.20
21.06.2022	USD	EUR	18,775.13	17,489.30
21.06.2022	USD	EUR	370,712.65	350,981.85
21.06.2022	USD	EUR	72,555.21	67,941.00
21.06.2022	USD	EUR	17,221,038.91	16,526,908.74
21.06.2022	USD	EUR	3,952,466.54	3,700,000.00
21.06.2022	USD	EUR	1,361,954.54	1,284,770.66
21.06.2022	USD	EUR	37,013.85	35,555.51
21.06.2022	USD	EUR	39,509.79	37,094.70
21.06.2022	USD	EUR	28,459.82	27,311.48
21.06.2022	USD	EUR	49,960,014.34	47,946,270.96
21.06.2022	USD	EUR	1,306,878.91	1,255,387.92
21.06.2022	USD	EUR	94,555.67	89,197.07
21.06.2022	USD	EUR	41,916.82	39,354.60
21.06.2022	USD	EUR	4,070,519.06	3,839,837.01
21.06.2022	USD	EUR	7,437.62	6,968.60
21.06.2022	USD	EUR	22,219,549.78	21,323,944.13
21.06.2022	USD	EUR	1,275.85	1,193.27
21.06.2022	USD	EUR	228,897.49	214,081.95
21.06.2022	USD	EUR	442,559.93	417,479.44
21.06.2022	USD	EUR	90,216.37	84,377.06
21.06.2022	USD	EUR	72,420,059.60	68,600,000.00
21.06.2022	USD	EUR	558,911.28	520,578.48
21.06.2022	USD	EUR	627,099.80	591,561.17
21.06.2022	USD	EUR	146,738,023.29	140,823,438.86
21.06.2022	USD	EUR	114,045.68	106,342.74
21.06.2022	USD	GBP	38,305,034.70	30,700,000.00
21.06.2022	USD	GBP	2,629,983.30	2,100,000.00
21.06.2022	USD	JPY	50,489,276.44	6,527,000,000.00
21.06.2022	USD	JPY	5,611,280.74	744,000,000.00
21.06.2022	USD	SEK	8,424,703.53	83,500,000.00
20.07.2022	AUD	USD	25,900,000.00	17,617,180.00
20.07.2022	CAD	USD	37,400,000.00	28,731,658.60
20.07.2022	CHF	USD	318,352.26	326,331.72
20.07.2022	CHF	USD	258,610.71	271,191.84
20.07.2022	CHF	USD	16,415.60	16,881.22
20.07.2022	CHF	USD	9,614.30	9,816.25
20.07.2022	CHF	USD	822,156.15	860,880.27
20.07.2022	CHF	USD	156,451.85	163,321.48
20.07.2022	CHF	USD	9,565.25	9,836.56
20.07.2022	CHF	USD	2,498.75	2,577.64
20.07.2022	CHF	USD	2,149,467.14	2,203,343.29
20.07.2022	CHF	USD	24,114.15	25,287.28
20.07.2022	CHF	USD	21,300,000.00	21,759,117.38
20.07.2022	CHF	USD	10,965,964.80	11,018,002.83
20.07.2022	CHF	USD	801,756.66	821,852.60
20.07.2022	CHF	USD	650,137.46	681,765.95

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	CHF	USD	77,130,770.90	77,496,788.23
20.07.2022	CHF	USD	27,451.05	27,496.50
20.07.2022	CHF	USD	303,254.40	310,855.44
20.07.2022	CHF	USD	1,718,584.78	1,802,192.07
20.07.2022	CHF	USD	29,370.00	30,798.82
20.07.2022	CHF	USD	58,242.00	58,313.32
20.07.2022	CHF	USD	27,669.60	28,506.02
20.07.2022	CHF	USD	981,464.73	1,029,211.93
20.07.2022	CHF	USD	9,071.00	9,082.11
20.07.2022	CHF	USD	246,412.80	258,400.52
20.07.2022	CHF	USD	311,289.60	325,951.55
20.07.2022	CHF	USD	395.15	410.62
20.07.2022	CHF	USD	6,328.44	6,519.74
20.07.2022	CHF	USD	42,703.96	44,652.23
20.07.2022	CHF	USD	329,232.20	344,739.26
20.07.2022	CHF	USD	4,797.48	4,985.34
20.07.2022	CHF	USD	2,221,796.34	2,326,444.46
20.07.2022	CHF	USD	70,356.24	71,719.12
20.07.2022	CHF	USD	11,549,609.79	11,604,417.45
20.07.2022	CHF	USD	223,566.19	227,896.92
20.07.2022	CHF	USD	28,663,467.89	28,799,487.87
20.07.2022	CHF	USD	138,119.52	138,348.21
20.07.2022	DKK	USD	45,600,000.00	6,178,610.63
20.07.2022	EUR	USD	298,906.02	304,161.68
20.07.2022	EUR	USD	750,822.59	791,670.34
20.07.2022	EUR	USD	1,317,521.19	1,341,306.40
20.07.2022	EUR	USD	4,121,345.63	4,374,371.52
20.07.2022	EUR	USD	44,996.40	47,071.81
20.07.2022	EUR	USD	607,802.09	645,117.49
20.07.2022	EUR	USD	588,272.75	598,892.84
20.07.2022	EUR	USD	28,664.50	29,891.46
20.07.2022	EUR	USD	34,307.46	36,132.07
20.07.2022	EUR	USD	9,891.66	10,446.82
20.07.2022	EUR	USD	599,035.09	631,625.00
20.07.2022	EUR	USD	3,228,729.67	3,409,938.89
20.07.2022	EUR	USD	10,306.74	10,867.47
20.07.2022	EUR	USD	8,110.10	8,495.28
20.07.2022	EUR	USD	27,987.75	29,558.53
20.07.2022	EUR	USD	53,136.12	56,402.08
20.07.2022	EUR	USD	32,163.83	32,331.34
20.07.2022	EUR	USD	9,333.60	9,570.19
20.07.2022	EUR	USD	9,108.00	9,500.68
20.07.2022	EUR	USD	484,334.31	511,517.09
20.07.2022	EUR	USD	380,315.49	401,660.32
20.07.2022	EUR	USD	458,083.52	466,353.30
20.07.2022	EUR	USD	8,362.05	8,405.60
20.07.2022	EUR	USD	3,200,000.00	3,298,686.72
20.07.2022	EUR	USD	46,106.52	48,094.36
20.07.2022	EUR	USD	1,088,517.50	1,149,609.46
20.07.2022	EUR	USD	16,526,908.74	17,253,497.76
20.07.2022	EUR	USD	67,700,000.00	68,309,300.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	EUR	USD	9,356.85	9,814.53
20.07.2022	EUR	USD	140,823,438.86	147,014,600.53
20.07.2022	EUR	USD	1,886.30	1,923.78
20.07.2022	EUR	USD	17,412.21	17,564.57
20.07.2022	EUR	USD	478,021.16	507,368.79
20.07.2022	EUR	USD	21,323,944.13	22,261,430.01
20.07.2022	EUR	USD	54,439.11	55,819.03
20.07.2022	EUR	USD	1,854.75	1,928.63
20.07.2022	EUR	USD	18,131.40	18,450.20
20.07.2022	EUR	USD	240,781.80	251,088.22
20.07.2022	EUR	USD	47,946,270.96	50,054,180.82
20.07.2022	EUR	USD	1,365,271.96	1,449,091.47
20.07.2022	EUR	USD	23,454.99	24,818.99
20.07.2022	EUR	USD	9,333.60	9,570.19
20.07.2022	EUR	USD	500,548.39	527,780.22
20.07.2022	EUR	USD	188.04	196.31
20.07.2022	EUR	USD	4,862.04	5,126.55
20.07.2022	EUR	USD	3,960,724.84	4,032,227.81
20.07.2022	GBP	USD	30,000,000.00	35,544,000.00
20.07.2022	SEK	USD	84,800,000.00	8,083,889.42
20.07.2022	USD	AUD	17,973,408.60	25,900,000.00
20.07.2022	USD	CAD	28,908,659.46	37,400,000.00
20.07.2022	USD	CHF	48,143.75	46,065.00
20.07.2022	USD	CHF	41,233.05	40,025.00
20.07.2022	USD	CHF	520,295.75	517,862.33
20.07.2022	USD	CHF	767,383.11	730,527.23
20.07.2022	USD	CHF	10,986,519.29	10,734,928.00
20.07.2022	USD	CHF	11,621,394.87	11,355,264.93
20.07.2022	USD	CHF	16,298.62	15,821.10
20.07.2022	USD	CHF	308,290.42	293,483.85
20.07.2022	USD	CHF	9,970.22	9,594.96
20.07.2022	USD	CHF	864,877.40	863,487.54
20.07.2022	USD	CHF	78,449,090.54	76,652,606.37
20.07.2022	USD	CHF	329,675.39	329,145.60
20.07.2022	USD	CHF	347,995.08	347,435.85
20.07.2022	USD	CHF	20,228.89	19,291.32
20.07.2022	USD	CHF	2,111,291.79	2,009,890.67
20.07.2022	USD	CHF	78,526.31	76,914.40
20.07.2022	USD	CHF	3,320.56	3,219.08
20.07.2022	USD	CHF	488,862.41	486,576.00
20.07.2022	USD	CHF	3,413,612.84	3,397,647.37
20.07.2022	USD	CHF	29,294,368.35	28,623,527.31
20.07.2022	USD	CHF	1,131,818.94	1,126,525.42
20.07.2022	USD	CHF	1,572.07	1,569.54
20.07.2022	USD	CHF	2,325,114.73	2,321,378.27
20.07.2022	USD	CHF	290,210.22	276,272.00
20.07.2022	USD	CHF	21,397,938.36	21,300,000.00
20.07.2022	USD	DKK	6,432,262.42	45,600,000.00
20.07.2022	USD	EUR	3,852,259.09	3,690,200.26
20.07.2022	USD	EUR	572,349.14	545,683.76
20.07.2022	USD	EUR	4,470,617.31	4,286,034.93

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	USD	EUR	1,500,213.80	1,438,273.13
20.07.2022	USD	EUR	252,860.42	242,420.35
20.07.2022	USD	EUR	548,020.01	545,205.66
20.07.2022	USD	EUR	20,611,176.69	20,394,989.80
20.07.2022	USD	EUR	40,613.89	38,520.09
20.07.2022	USD	EUR	5,790.25	5,740.29
20.07.2022	USD	EUR	783,831.47	750,856.84
20.07.2022	USD	EUR	2,911,858.39	2,900,000.00
20.07.2022	USD	EUR	157,771.60	150,822.31
20.07.2022	USD	EUR	67,516.05	63,808.40
20.07.2022	USD	EUR	667,405.18	639,849.42
20.07.2022	USD	EUR	452,017.81	430,958.59
20.07.2022	USD	EUR	518,143.42	496,750.37
20.07.2022	USD	EUR	16,618,330.55	16,444,023.90
20.07.2022	USD	EUR	109,623.29	104,657.70
20.07.2022	USD	EUR	143,394,376.44	141,890,338.85
20.07.2022	USD	EUR	391,793.86	384,863.62
20.07.2022	USD	EUR	8,723.32	8,316.91
20.07.2022	USD	EUR	2,242,889.58	2,148,534.54
20.07.2022	USD	EUR	994,204.15	952,379.45
20.07.2022	USD	EUR	47,402,702.57	46,905,504.23
20.07.2022	USD	EUR	3,161,690.10	3,000,000.00
20.07.2022	USD	EUR	3,906,933.55	3,724,912.00
20.07.2022	USD	EUR	1,285,143.74	1,225,269.71
20.07.2022	USD	EUR	12,124.62	11,910.15
20.07.2022	USD	EUR	10,036.23	9,529.85
20.07.2022	USD	EUR	23,084.31	22,635.60
20.07.2022	USD	EUR	65,710,969.60	62,600,000.00
20.07.2022	USD	EUR	2,541,413.04	2,400,000.00
20.07.2022	USD	GBP	2,453,546.60	2,000,000.00
20.07.2022	USD	GBP	33,868,296.00	28,000,000.00
20.07.2022	USD	JPY	4,263,342.49	580,000,000.00
20.07.2022	USD	JPY	47,969,732.33	6,435,000,000.00
20.07.2022	USD	SEK	8,367,492.37	84,800,000.00
22.08.2022	AUD	USD	25,900,000.00	18,041,940.00
22.08.2022	CAD	USD	36,800,000.00	28,569,210.47
22.08.2022	CHF	USD	733,257.60	757,248.76
22.08.2022	CHF	USD	50,889.55	53,540.44
22.08.2022	CHF	USD	71,631.90	72,913.20
22.08.2022	CHF	USD	763,835.40	805,735.24
22.08.2022	CHF	USD	284,604.80	300,216.67
22.08.2022	CHF	USD	24,400,000.00	25,659,901.15
22.08.2022	CHF	USD	66,276.65	67,883.66
22.08.2022	CHF	USD	10,360.56	10,759.21
22.08.2022	CHF	USD	302,055.72	318,624.85
22.08.2022	CHF	USD	274,784.00	283,774.55
22.08.2022	CHF	USD	34,971.60	36,727.62
22.08.2022	CHF	USD	19,457.76	19,964.70
22.08.2022	CHF	USD	65,688.00	67,280.74
22.08.2022	CHF	USD	5,077.08	5,223.72
22.08.2022	CHF	USD	277,497.60	290,659.23

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.08.2022	CHF	USD	1,949,297.95	2,013,076.23
22.08.2022	CHF	USD	33,386.13	34,681.56
22.08.2022	CHF	USD	49,377.60	52,594.38
22.08.2022	CHF	USD	20,114.64	20,790.15
22.08.2022	CHF	USD	507.24	533.66
22.08.2022	CHF	USD	88,865.63	92,539.64
22.08.2022	CHF	USD	703,765.03	737,144.40
22.08.2022	CHF	USD	262,979.20	275,452.23
22.08.2022	CHF	USD	2,503.76	2,602.59
22.08.2022	CHF	USD	42,893.84	44,334.35
22.08.2022	CHF	USD	76,652,606.37	78,649,679.02
22.08.2022	CHF	USD	28,623,527.31	29,369,271.86
22.08.2022	CHF	USD	61,036.92	63,675.77
22.08.2022	CHF	USD	10,734,928.00	11,014,611.00
22.08.2022	CHF	USD	2,028,546.30	2,139,821.29
22.08.2022	CHF	USD	1,862,717.12	1,951,065.26
22.08.2022	CHF	USD	1,975.17	2,060.56
22.08.2022	CHF	USD	119,195.84	125,236.23
22.08.2022	CHF	USD	11,355,264.93	11,651,109.91
22.08.2022	CHF	USD	290,726.94	300,239.12
22.08.2022	CHF	USD	401.23	421.38
22.08.2022	CHF	USD	16,107.60	16,498.16
22.08.2022	DKK	USD	45,600,000.00	6,238,883.57
22.08.2022	EUR	USD	181,970.64	185,969.08
22.08.2022	EUR	USD	20,394,989.80	20,664,264.85
22.08.2022	EUR	USD	184.23	190.69
22.08.2022	EUR	USD	16,444,023.90	16,661,134.35
22.08.2022	EUR	USD	402,143.45	409,077.61
22.08.2022	EUR	USD	10,192.40	10,369.27
22.08.2022	EUR	USD	249,438.86	254,712.75
22.08.2022	EUR	USD	19,751.60	20,092.18
22.08.2022	EUR	USD	99,629.40	100,944.81
22.08.2022	EUR	USD	496,607.29	505,170.29
22.08.2022	EUR	USD	9,409.80	9,662.47
22.08.2022	EUR	USD	506,920.40	517,668.63
22.08.2022	EUR	USD	32,233.19	32,941.45
22.08.2022	EUR	USD	249,438.86	254,712.75
22.08.2022	EUR	USD	20,008.70	20,295.68
22.08.2022	EUR	USD	69,300,000.00	70,478,100.00
22.08.2022	EUR	USD	46,905,504.23	47,524,797.60
22.08.2022	EUR	USD	50,389.95	51,458.37
22.08.2022	EUR	USD	39,183.68	40,101.48
22.08.2022	EUR	USD	24,273.08	24,520.01
22.08.2022	EUR	USD	164,065.61	164,463.14
22.08.2022	EUR	USD	3,559,632.15	3,643,009.41
22.08.2022	EUR	USD	31,825.56	32,973.32
22.08.2022	EUR	USD	437,588.85	450,188.78
22.08.2022	EUR	USD	7,320.90	7,421.00
22.08.2022	EUR	USD	10,128.69	10,380.93
22.08.2022	EUR	USD	28,229.40	28,987.42
22.08.2022	EUR	USD	38,586.53	39,474.95

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.08.2022	EUR	USD	400,288.54	409,504.78
22.08.2022	EUR	USD	31,310.22	32,056.47
22.08.2022	EUR	USD	141,890,338.85	143,763,716.99
22.08.2022	EUR	USD	3,843.62	3,896.17
22.08.2022	EUR	USD	9,893.60	10,118.22
22.08.2022	EUR	USD	62,246.66	63,139.46
22.08.2022	EUR	USD	65,573.42	67,109.35
22.08.2022	EUR	USD	20,308.70	20,776.29
22.08.2022	EUR	USD	3,303,245.30	3,360,203.16
22.08.2022	EUR	USD	3,607,888.93	3,711,774.48
22.08.2022	EUR	USD	544,815.43	560,502.85
22.08.2022	EUR	USD	520,589.66	532,783.43
22.08.2022	EUR	USD	1,197,769.26	1,225,824.61
22.08.2022	EUR	USD	1,143,268.38	1,162,981.76
22.08.2022	EUR	USD	420,140.17	429,981.11
22.08.2022	EUR	USD	1,253,270.16	1,289,356.82
22.08.2022	GBP	USD	31,000,000.00	37,522,400.00
22.08.2022	JPY	USD	7,050,000,000.00	52,233,829.74
22.08.2022	SEK	USD	76,000,000.00	7,321,772.64
22.08.2022	USD	AUD	17,621,427.60	25,900,000.00
22.08.2022	USD	CAD	28,265,511.47	36,800,000.00
22.08.2022	USD	CHF	85,255,116.69	80,497,881.18
22.08.2022	USD	CHF	11,977,123.49	11,308,800.00
22.08.2022	USD	CHF	18,286.88	17,593.30
22.08.2022	USD	CHF	143,171.28	138,366.45
22.08.2022	USD	CHF	32,276.16	31,081.68
22.08.2022	USD	CHF	488,539.14	465,500.61
22.08.2022	USD	CHF	3,359.94	3,247.18
22.08.2022	USD	CHF	270,911.09	264,044.04
22.08.2022	USD	CHF	2,271,854.44	2,200,000.00
22.08.2022	USD	CHF	22,728,366.33	22,200,000.00
22.08.2022	USD	CHF	1,829,158.17	1,782,792.67
22.08.2022	USD	CHF	4,949.22	4,832.28
22.08.2022	USD	CHF	109,372.13	104,101.71
22.08.2022	USD	CHF	47,164.14	45,211.64
22.08.2022	USD	CHF	3,650.55	3,469.96
22.08.2022	USD	CHF	21,260.41	20,208.70
22.08.2022	USD	CHF	675,900.90	658,768.16
22.08.2022	USD	CHF	32,276,533.92	30,475,503.33
22.08.2022	USD	CHF	64,461.27	60,554.40
22.08.2022	USD	CHF	254,958.69	248,496.00
22.08.2022	USD	CHF	164,349.73	154,305.00
22.08.2022	USD	CHF	12,245,580.59	11,562,277.19
22.08.2022	USD	CHF	14,618.49	14,077.49
22.08.2022	USD	DKK	6,193,237.15	45,600,000.00
22.08.2022	USD	EUR	35,318.03	34,524.79
22.08.2022	USD	EUR	5,826,160.12	5,690,798.78
22.08.2022	USD	EUR	492,576.23	486,179.57
22.08.2022	USD	EUR	391,495.71	386,411.69
22.08.2022	USD	EUR	1,110,691.22	1,096,267.63
22.08.2022	USD	EUR	642,985.87	636,886.41

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.08.2022	USD	EUR	65,731,705.00	65,000,000.00
22.08.2022	USD	EUR	2,080.59	2,008.26
22.08.2022	USD	EUR	3,377,784.53	3,333,920.14
22.08.2022	USD	EUR	4,409,068.64	4,300,000.00
22.08.2022	USD	EUR	994,637.13	992,278.48
22.08.2022	USD	EUR	162,504.47	159,757.13
22.08.2022	USD	EUR	50,604,050.53	49,403,544.40
22.08.2022	USD	EUR	90,015.51	87,924.15
22.08.2022	USD	EUR	131,915.97	130,056.55
22.08.2022	USD	EUR	95,894.24	93,568.50
22.08.2022	USD	EUR	41,386.68	40,529.20
22.08.2022	USD	EUR	182,991.33	179,200.00
22.08.2022	USD	EUR	17,617,914.83	17,199,955.90
22.08.2022	USD	EUR	78,948.62	77,145.20
22.08.2022	USD	EUR	707,193.61	691,526.39
22.08.2022	USD	EUR	432,476.85	417,442.25
22.08.2022	USD	EUR	21,391,797.76	20,884,309.05
22.08.2022	USD	EUR	12,302.16	12,038.20
22.08.2022	USD	EUR	146,321,400.87	142,850,142.41
22.08.2022	USD	EUR	2,118.63	2,046.97
22.08.2022	USD	GBP	36,750,531.00	31,000,000.00
22.08.2022	USD	JPY	50,939,604.49	7,050,000,000.00
22.08.2022	USD	SEK	7,254,863.65	76,000,000.00
20.09.2022	AUD	USD	26,600,000.00	17,901,800.00
20.09.2022	CAD	USD	38,000,000.00	28,842,504.74
20.09.2022	CHF	USD	396.32	405.06
20.09.2022	CHF	USD	248,099.20	261,005.12
20.09.2022	CHF	USD	103,665.50	109,346.26
20.09.2022	CHF	USD	11,562,277.19	12,274,596.58
20.09.2022	CHF	USD	24,999.76	26,369.72
20.09.2022	CHF	USD	37,408.68	39,091.65
20.09.2022	CHF	USD	25,000,000.00	26,158,836.45
20.09.2022	CHF	USD	11,308,800.00	12,005,503.37
20.09.2022	CHF	USD	375,472.00	394,939.35
20.09.2022	CHF	USD	7,877.87	8,274.40
20.09.2022	CHF	USD	1,012,806.11	1,065,317.75
20.09.2022	CHF	USD	48,647.25	49,911.10
20.09.2022	CHF	USD	2,648,856.05	2,786,193.08
20.09.2022	CHF	USD	80,497,881.18	85,457,129.31
20.09.2022	CHF	USD	160,060.00	168,116.48
20.09.2022	CHF	USD	3,329.14	3,414.19
20.09.2022	CHF	USD	21,367.32	22,538.23
20.09.2022	CHF	USD	2,481.31	2,536.05
20.09.2022	CHF	USD	1,743.44	1,813.14
20.09.2022	CHF	USD	46,370.93	48,263.44
20.09.2022	CHF	USD	28,931.25	29,402.96
20.09.2022	CHF	USD	5,816.01	6,053.00
20.09.2022	CHF	USD	439,849.66	462,654.84
20.09.2022	CHF	USD	1,730,974.09	1,821,017.97
20.09.2022	CHF	USD	32,784.69	34,123.78
20.09.2022	CHF	USD	667,979.06	702,726.79

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2022	CHF	USD	144,464.32	146,952.67
20.09.2022	CHF	USD	30,475,503.33	32,353,013.40
20.09.2022	DKK	USD	38,200,000.00	5,127,379.13
20.09.2022	EUR	USD	1,659,276.68	1,681,930.78
20.09.2022	EUR	USD	3,084,021.73	3,141,594.25
20.09.2022	EUR	USD	65,000,000.00	64,909,000.00
20.09.2022	EUR	USD	4,726,434.42	4,790,964.43
20.09.2022	EUR	USD	10,333.20	10,488.95
20.09.2022	EUR	USD	24,279.57	24,164.27
20.09.2022	EUR	USD	142,850,142.41	146,630,528.58
20.09.2022	EUR	USD	698,123.26	707,654.74
20.09.2022	EUR	USD	11,900.40	11,901.63
20.09.2022	EUR	USD	177.60	180.02
20.09.2022	EUR	USD	102,088.00	104,789.66
20.09.2022	EUR	USD	37,335.00	38,323.03
20.09.2022	EUR	USD	66,018.56	67,339.13
20.09.2022	EUR	USD	11,519.46	11,458.10
20.09.2022	EUR	USD	454,220.21	462,699.59
20.09.2022	EUR	USD	2,800,000.00	2,801,831.76
20.09.2022	EUR	USD	142,931.74	142,946.46
20.09.2022	EUR	USD	25,976.86	25,980.83
20.09.2022	EUR	USD	2,800,000.00	2,785,963.88
20.09.2022	EUR	USD	49,403,544.40	50,710,959.80
20.09.2022	EUR	USD	17,662.70	17,651.63
20.09.2022	EUR	USD	39,788.16	39,764.21
20.09.2022	EUR	USD	49,683.84	50,611.34
20.09.2022	EUR	USD	655,722.49	664,675.07
20.09.2022	EUR	USD	81,840.10	81,788.79
20.09.2022	EUR	USD	1,087,267.48	1,107,564.59
20.09.2022	EUR	USD	24,342.80	24,327.54
20.09.2022	EUR	USD	20,884,309.05	21,436,991.40
20.09.2022	EUR	USD	17,199,955.90	17,655,135.53
20.09.2022	EUR	USD	11,957.26	12,013.61
20.09.2022	EUR	USD	34,790.70	34,475.95
20.09.2022	SEK	USD	71,000,000.00	6,640,354.65
20.09.2022	USD	AUD	18,534,507.60	26,600,000.00
20.09.2022	USD	CAD	29,489,482.73	38,000,000.00
20.09.2022	USD	CHF	81,312,897.47	78,141,694.47
20.09.2022	USD	CHF	97,080.08	93,352.40
20.09.2022	USD	CHF	5,009.52	4,924.92
20.09.2022	USD	CHF	11,462,193.55	11,015,168.00
20.09.2022	USD	CHF	283,366.87	277,264.00
20.09.2022	USD	CHF	74,678.64	73,484.01
20.09.2022	USD	CHF	63,457.02	61,020.40
20.09.2022	USD	CHF	115,842.33	111,643.28
20.09.2022	USD	CHF	413,401.30	397,196.80
20.09.2022	USD	CHF	1,878.10	1,780.61
20.09.2022	USD	CHF	281,581.00	274,463.20
20.09.2022	USD	CHF	2,957,112.07	2,841,199.19
20.09.2022	USD	CHF	11,852,857.25	11,390,595.82
20.09.2022	USD	CHF	15,249.18	14,364.91

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2022	USD	CHF	240,660.57	236,146.50
20.09.2022	USD	CHF	34,989.18	33,172.96
20.09.2022	USD	CHF	1,785,309.53	1,729,200.82
20.09.2022	USD	CHF	674,529.09	653,329.99
20.09.2022	USD	CHF	32,574.88	31,173.90
20.09.2022	USD	CHF	2,023,240.02	1,979,665.50
20.09.2022	USD	CHF	16,163.15	15,529.59
20.09.2022	USD	CHF	26,345,074.10	25,000,000.00
20.09.2022	USD	CHF	1,870.87	1,762.38
20.09.2022	USD	CHF	1,115,413.04	1,071,691.08
20.09.2022	USD	CHF	762,663.29	746,237.81
20.09.2022	USD	CHF	1,681.29	1,645.08
20.09.2022	USD	CHF	270,797.19	260,981.33
20.09.2022	USD	CHF	31,369.52	30,383.64
20.09.2022	USD	CHF	58,701.96	57,437.70
20.09.2022	USD	CHF	131,327.13	126,401.31
20.09.2022	USD	CHF	7,461.34	7,140.44
20.09.2022	USD	CHF	250,618.85	242,742.40
20.09.2022	USD	CHF	30,922,005.43	29,716,047.22
20.09.2022	USD	DKK	5,236,163.30	38,200,000.00
20.09.2022	USD	EUR	1,198,158.94	1,194,269.21
20.09.2022	USD	EUR	399,042.08	399,127.09
20.09.2022	USD	EUR	32,606.89	32,455.42
20.09.2022	USD	EUR	55,841.12	54,748.50
20.09.2022	USD	EUR	1,050,585.68	1,051,266.90
20.09.2022	USD	EUR	64,881.91	63,212.10
20.09.2022	USD	EUR	258,516.58	257,677.32
20.09.2022	USD	EUR	156,586.73	157,432.62
20.09.2022	USD	EUR	48,211,999.31	48,159,024.38
20.09.2022	USD	EUR	20,284,945.97	20,262,657.05
20.09.2022	USD	EUR	441,705.41	441,991.82
20.09.2022	USD	EUR	3,466,162.82	3,454,910.18
20.09.2022	USD	EUR	733,385.27	733,306.81
20.09.2022	USD	EUR	341,928.70	343,576.15
20.09.2022	USD	EUR	15,510.53	15,438.48
20.09.2022	USD	EUR	379,675.86	379,654.22
20.09.2022	USD	EUR	155,181.14	154,257.60
20.09.2022	USD	EUR	16,673.48	16,347.24
20.09.2022	USD	EUR	14,923.95	14,651.12
20.09.2022	USD	EUR	3,037,432.25	3,039,401.78
20.09.2022	USD	EUR	504,676.21	503,037.82
20.09.2022	USD	EUR	5,079,802.97	5,079,259.49
20.09.2022	USD	EUR	9,768.32	9,774.65
20.09.2022	USD	EUR	138,098,676.67	137,946,935.04
20.09.2022	USD	EUR	987,226.30	987,120.68
20.09.2022	USD	EUR	16,856,243.25	16,837,721.76
20.09.2022	USD	EUR	9,422.98	9,509.45
20.09.2022	USD	EUR	50,884.10	51,351.03
20.09.2022	USD	EUR	71,927,068.20	70,600,000.00
20.09.2022	USD	EUR	1,745,714.84	1,745,528.07
20.09.2022	USD	GBP	36,930,620.00	30,500,000.00

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.09.2022	USD	JPY	54,562,378.40	7,350,000,000.00
20.09.2022	USD	SEK	6,849,354.05	71,000,000.00
20.10.2022	AUD	USD	26,600,000.00	16,699,480.00
20.10.2022	CAD	USD	3,300,000.00	2,427,476.38
20.10.2022	CAD	USD	34,700,000.00	25,254,730.71
20.10.2022	CHF	USD	40,118.20	41,854.40
20.10.2022	CHF	USD	29,716,047.22	31,002,075.31
20.10.2022	CHF	USD	5,435.01	5,547.87
20.10.2022	CHF	USD	157,500.41	160,738.16
20.10.2022	CHF	USD	11,390,595.82	11,883,549.21
20.10.2022	CHF	USD	496,739.84	504,710.74
20.10.2022	CHF	USD	78,141,694.47	81,523,450.23
20.10.2022	CHF	USD	101,714.48	101,759.56
20.10.2022	CHF	USD	6,012.03	6,074.37
20.10.2022	CHF	USD	19,974.26	20,214.47
20.10.2022	CHF	USD	9,534.85	9,903.99
20.10.2022	CHF	USD	486,278.40	494,081.43
20.10.2022	CHF	USD	1,315,280.42	1,336,385.96
20.10.2022	CHF	USD	39,262.08	39,340.09
20.10.2022	CHF	USD	5,522.37	5,635.95
20.10.2022	CHF	USD	19,900.78	20,079.95
20.10.2022	CHF	USD	5,726.76	5,948.16
20.10.2022	CHF	USD	22,800,000.00	22,868,605.82
20.10.2022	CHF	USD	10,572.90	11,033.23
20.10.2022	CHF	USD	35,278.08	35,643.89
20.10.2022	CHF	USD	5,440.53	5,552.37
20.10.2022	CHF	USD	54,149.37	56,242.84
20.10.2022	CHF	USD	140,015.70	142,383.97
20.10.2022	CHF	USD	491.49	501.60
20.10.2022	CHF	USD	11,015,168.00	11,491,873.91
20.10.2022	CHF	USD	3,370,392.14	3,424,474.87
20.10.2022	CHF	USD	26,593.77	27,611.88
20.10.2022	DKK	USD	37,800,000.00	4,973,684.21
20.10.2022	EUR	USD	22,553.76	22,318.82
20.10.2022	EUR	USD	3,995.10	4,009.01
20.10.2022	EUR	USD	29,682.99	28,608.53
20.10.2022	EUR	USD	3,611.96	3,599.76
20.10.2022	EUR	USD	137,946,935.04	138,427,404.21
20.10.2022	EUR	USD	63,200,000.00	61,872,800.00
20.10.2022	EUR	USD	180.90	175.57
20.10.2022	EUR	USD	23,106.59	22,415.06
20.10.2022	EUR	USD	6,004,083.60	5,923,887.06
20.10.2022	EUR	USD	39,807.68	38,354.78
20.10.2022	EUR	USD	16,837,721.76	16,896,367.54
20.10.2022	EUR	USD	16,497.90	16,219.13
20.10.2022	EUR	USD	30,308.80	29,704.23
20.10.2022	EUR	USD	2,123,534.14	2,095,170.09
20.10.2022	EUR	USD	20,262,657.05	20,333,231.88
20.10.2022	EUR	USD	845,274.90	833,984.56
20.10.2022	EUR	USD	14,938.16	14,738.63
20.10.2022	EUR	USD	1,867.27	1,842.33

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	EUR	USD	8,902.35	8,743.83
20.10.2022	EUR	USD	737,220.21	727,373.16
20.10.2022	EUR	USD	48,159,024.38	48,326,762.26
20.10.2022	GBP	USD	26,200,000.00	29,710,800.00
20.10.2022	GBP	USD	3,600,000.00	4,078,226.52
20.10.2022	JPY	USD	250,000,000.00	1,731,384.60
20.10.2022	JPY	USD	6,605,000,000.00	44,412,318.45
20.10.2022	JPY	USD	450,000,000.00	3,134,124.44
20.10.2022	SEK	USD	71,000,000.00	6,344,383.88
20.10.2022	USD	AUD	17,910,179.00	26,600,000.00
20.10.2022	USD	CAD	28,838,236.47	38,000,000.00
20.10.2022	USD	CHF	27,230,480.01	27,336,678.88
20.10.2022	USD	CHF	5,019.29	4,974.73
20.10.2022	USD	CHF	92,460.16	90,583.50
20.10.2022	USD	CHF	23,913,734.35	22,800,000.00
20.10.2022	USD	CHF	620,281.94	593,933.60
20.10.2022	USD	CHF	2,244,243.98	2,161,592.96
20.10.2022	USD	CHF	219,863.22	219,775.93
20.10.2022	USD	CHF	91,996.95	90,471.00
20.10.2022	USD	CHF	16,916.34	16,883.57
20.10.2022	USD	CHF	14,235.51	14,067.00
20.10.2022	USD	CHF	889,100.53	888,747.56
20.10.2022	USD	CHF	33,682.46	32,442.00
20.10.2022	USD	CHF	1,619.02	1,604.65
20.10.2022	USD	CHF	63,234.11	62,588.05
20.10.2022	USD	CHF	1,704.25	1,640.89
20.10.2022	USD	CHF	4,745.91	4,667.19
20.10.2022	USD	CHF	327,933.57	315,856.43
20.10.2022	USD	CHF	271,151.82	265,699.77
20.10.2022	USD	CHF	2,283,766.67	2,282,860.01
20.10.2022	USD	CHF	111,042.22	108,810.60
20.10.2022	USD	CHF	14,648.37	14,041.37
20.10.2022	USD	CHF	261,795.11	256,531.20
20.10.2022	USD	CHF	706,256.08	692,055.39
20.10.2022	USD	CHF	16,233.54	15,556.96
20.10.2022	USD	CHF	191,012.98	187,157.00
20.10.2022	USD	CHF	5,014.07	4,827.66
20.10.2022	USD	CHF	187,252.19	183,474.00
20.10.2022	USD	CHF	1,843,946.46	1,806,870.23
20.10.2022	USD	CHF	301,248.55	298,170.69
20.10.2022	USD	CHF	276,033.92	273,031.50
20.10.2022	USD	CHF	25,838.74	25,319.20
20.10.2022	USD	CHF	138,975.17	136,180.80
20.10.2022	USD	CHF	31,276.04	30,905.83
20.10.2022	USD	CHF	69,751,552.05	70,023,583.10
20.10.2022	USD	CHF	851,278.60	819,927.71
20.10.2022	USD	CHF	1,639,399.30	1,569,760.90
20.10.2022	USD	CHF	328,383.17	328,252.80
20.10.2022	USD	CHF	790,675.28	782,596.95
20.10.2022	USD	CHF	10,063,380.02	10,102,627.20
20.10.2022	USD	CHF	10,358.21	9,943.80

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	USD	CHF	229,890.07	220,124.80
20.10.2022	USD	CHF	336,834.49	336,700.77
20.10.2022	USD	CHF	10,300,678.23	10,340,850.88
20.10.2022	USD	CHF	2,061,861.85	2,040,795.81
20.10.2022	USD	CHF	74,795.43	73,292.27
20.10.2022	USD	CHF	293,255.39	290,259.20
20.10.2022	USD	CHF	90,173.27	89,192.46
20.10.2022	USD	CHF	47,429.67	46,882.00
20.10.2022	USD	CHF	612,650.74	589,842.98
20.10.2022	USD	CHF	239,320.25	229,154.40
20.10.2022	USD	CHF	315,261.66	303,651.20
20.10.2022	USD	DKK	5,084,714.30	37,800,000.00
20.10.2022	USD	EUR	50,344.68	50,517.60
20.10.2022	USD	EUR	6,941.79	7,145.52
20.10.2022	USD	EUR	432,927.10	438,808.45
20.10.2022	USD	EUR	3,898,102.86	4,016,724.78
20.10.2022	USD	EUR	12,652.72	12,634.88
20.10.2022	USD	EUR	8,059.37	8,231.35
20.10.2022	USD	EUR	19,804.97	19,771.62
20.10.2022	USD	EUR	435,701.34	448,960.03
20.10.2022	USD	EUR	14,929,449.95	15,362,677.45
20.10.2022	USD	EUR	3,760,436.50	3,800,197.97
20.10.2022	USD	EUR	102,251.53	104,337.55
20.10.2022	USD	EUR	146,723.56	146,239.94
20.10.2022	USD	EUR	3,152,628.94	3,243,518.82
20.10.2022	USD	EUR	53,993.94	54,179.40
20.10.2022	USD	EUR	1,306,457.23	1,320,271.23
20.10.2022	USD	EUR	89,271.12	90,215.04
20.10.2022	USD	EUR	63,245,314.40	63,200,000.00
20.10.2022	USD	EUR	1,482,461.70	1,487,553.60
20.10.2022	USD	EUR	403,865.45	403,104.79
20.10.2022	USD	EUR	1,563,300.40	1,588,176.00
20.10.2022	USD	EUR	9,099.09	9,293.25
20.10.2022	USD	EUR	960,073.65	958,265.40
20.10.2022	USD	EUR	337,945.19	337,308.69
20.10.2022	USD	EUR	456,349.87	461,175.15
20.10.2022	USD	EUR	549,832.88	555,646.61
20.10.2022	USD	EUR	480,254.86	494,869.34
20.10.2022	USD	EUR	13,683,541.74	14,080,615.09
20.10.2022	USD	EUR	2,762,437.42	2,757,234.52
20.10.2022	USD	EUR	465,358.77	478,775.00
20.10.2022	USD	EUR	37,528.49	38,038.32
20.10.2022	USD	EUR	120,980,433.62	124,491,082.14
20.10.2022	USD	EUR	1,246,364.58	1,269,020.40
20.10.2022	USD	EUR	1,435,761.72	1,480,124.00
20.10.2022	USD	EUR	525,444.97	534,996.26
20.10.2022	USD	EUR	387,170.11	398,332.17
20.10.2022	USD	EUR	182,385.10	187,935.20
20.10.2022	USD	EUR	42,932,627.80	44,178,460.38
20.10.2022	USD	EUR	476,244.72	484,452.80
20.10.2022	USD	EUR	437,963.52	445,924.61

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	USD	EUR	3,561,643.35	3,626,385.21
20.10.2022	USD	EUR	1,377,601.47	1,419,522.82
20.10.2022	USD	EUR	71,476.10	74,187.04
20.10.2022	USD	EUR	89,072.55	91,640.50
20.10.2022	USD	EUR	34,483.14	35,548.60
20.10.2022	USD	EUR	145,495.70	148,140.45
20.10.2022	USD	EUR	21,183.09	21,615.24
20.10.2022	USD	EUR	1,105,156.76	1,137,018.29
20.10.2022	USD	EUR	307,727.36	313,031.04
20.10.2022	USD	GBP	34,318,991.20	29,800,000.00
20.10.2022	USD	JPY	51,120,094.81	7,305,000,000.00
20.10.2022	USD	SEK	6,650,483.20	71,000,000.00

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:	31.10.2022	31.10.2021	31.10.2020
Net asset value (EUR) B	5,861,039	8,639,335	10,334,440
Units outstanding at the end of the period (EUR) B	6,416	8,493	10,074
Net asset value per unit at the end of the period (EUR) B	913.55	1,017.28	1,025.85
Net asset value per unit at the beginning of the period (EUR) B	1,017.28	1,025.85	1,033.10
Percent change in asset value vs previous year (EUR) B	-10.20%	-0.84%	-0.70%
Net asset value (CHF) B	5,474,581	8,861,563	11,152,064
Units outstanding at the end of the period (CHF) B	6,315	9,140	11,361
Net asset value per unit at the end of the period (CHF) B	866.89	969.50	981.60
Net asset value per unit at the beginning of the period (CHF) B	969.50	981.60	993.18
Percent change in asset value vs previous year (CHF) B	-10.58%	-1.23%	-1.17%
Net asset value (USD) B	3,923,928	6,126,236	6,708,857
Units outstanding at the end of the period (USD) B	3,773	5,388	5,902
Net asset value per unit at the end of the period (USD) B	1,040.02	1,137.11	1,136.76
Net asset value per unit at the beginning of the period (USD) B	1,137.11	1,136.76	1,125.67
Percent change in asset value vs previous year (USD) B	-8.54%	0.03%	0.99%
Net asset value (EUR) I1	11,552,056	12,798,274	997,847
Units outstanding at the end of the period (EUR) I1	12,290	12,290	955
Net asset value per unit at the end of the period (EUR) I1	939.97	1,041.37	1,044.42
Net asset value per unit at the beginning of the period (EUR) I1	1,041.37	1,044.42	1,045.48
Percent change in asset value vs previous year (EUR) I1	-9.74%	-0.29%	-0.10%
Net asset value (CHF) I1	6,071,815	18,014,272	6,807,083
Units outstanding at the end of the period (CHF) I1	6,770	18,043	6,770
Net asset value per unit at the end of the period (CHF) I1	896.87	998.41	1,005.48
Net asset value per unit at the beginning of the period (CHF) I1	998.41	1,005.48	1,011.00
Percent change in asset value vs previous year (CHF) I1	-10.17%	-0.70%	-0.55%
Net asset value (CHF) I2	546,391,325	621,138,294	701,176,528
Units outstanding at the end of the period (CHF) I2	582,370	597,810	673,733
Net asset value per unit at the end of the period (CHF) I2	938.22	1,039.02	1,040.73
Net asset value per unit at the beginning of the period (CHF) I2	1,039.02	1,040.73	1,040.67
Percent change in asset value vs previous year (CHF) I2	-9.70%	-0.16%	0.01%
Net asset value (EUR) C	1,355,745	1,502,002	1,609,282
Units outstanding at the end of the period (EUR) C	1,505	1,505	1,607
Net asset value per unit at the end of the period (EUR) C	900.83	998.01	1,001.54
Net asset value per unit at the beginning of the period (EUR) C	998.01	1,001.54	1,004.09
Percent change in asset value vs previous year (EUR) C	-9.74%	-0.35%	-0.25%

As of:	31.10.2022	31.10.2021	31.10.2020
Net asset value (CHF) C	28,212,757	31,297,439	24,836,925
Units outstanding at the end of the period (CHF) C	32,714	32,600	25,676
Net asset value per unit at the end of the period (CHF) C	862.39	960.04	967.34
Net asset value per unit at the beginning of the period (CHF) C	960.04	967.34	974.13
Percent change in asset value vs previous year (CHF) C	-10.17%	-0.75%	-0.70%
Net asset value (EUR) IM	275,445	6,128,354	12,225,187
Units outstanding at the end of the period (EUR) IM	279	5,630	11,252
Net asset value per unit at the end of the period (EUR) IM	987.26	1,088.52	1,086.47
Net asset value per unit at the beginning of the period (EUR) IM	1,088.52	1,086.47	1,082.39
Percent change in asset value vs previous year (EUR) IM	-9.30%	0.19%	0.38%

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 31.10.2022

	31.10.2022
Assets	EUR
Bank balance	
Current account balance	21,163,508.69
Transferable securities	
Bonds, convertible bonds, warrant bonds	605,794,277.20
Derivative financial instruments	-3,731,012.38
Other assets	3,721,588.16
Total assets	626,948,361.67
Liabilities	-11,109,891.06
Net assets	615,838,470.61

Statement of income for the period from 01.05.2022 to 31.10.2022

	31.10.2022
Earnings	EUR
Earnings from cash in banks	82,022.03
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	4,915,891.60
Other earnings	453.65
Buying into current earnings with the issue of units	6,205.94
Total earnings	5,004,573.22
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	31.10.2022
Expenses	EUR
Interest payable	34,155.87
Remunerations as specified by internal regulations	419,285.59
Hedge costs	11,141.44
Other expenses	40,720.30
Adjustment of current earnings with the redemption of units	54,912.43
Total expenses	560,215.63
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Net earnings	4,444,357.59
<hr/>	
Capital gains and capital losses realized	19,633,647.30
Profit or loss realized	24,078,004.89
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Capital gains and capital losses not realized	-30,415,659.93
Net profit / loss	-6,337,655.04

Change in net assets

	31.10.2022
	EUR
Net assets at the beginning of the period under review	635,786,735.18
Distributions	0.00
Balance from unit movements	-13,610,609.53
Net profit / loss	-6,337,655.04
Net assets at the end of the period under review	615,838,470.61

Changes in the number of units outstanding

	31.10.2022
	Number
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) B	
Number of units outstanding at the beginning of the period	7,406.433
Number of units issued	157.000
Number of units redeemed	-1,147.781
Number of units outstanding at the end of the period	6,415.652

	31.10.2022
	Number
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) B	
Number of units outstanding at the beginning of the period	7,239.964
Number of units issued	0.000
Number of units redeemed	-924.782
Number of units outstanding at the end of the period	6,315.182

	31.10.2022
	Number
LGT Sustainable Short Duration Corporate Bond Fund Hedged (USD) B	
Number of units outstanding at the beginning of the period	4,818.522
Number of units issued	0.000
Number of units redeemed	-1,045.589
Number of units outstanding at the end of the period	3,772.933

	31.10.2022
	Number
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) I1	
Number of units outstanding at the beginning of the period	12,289.805
Number of units issued	0.000
Number of units redeemed	0.000
Number of units outstanding at the end of the period	12,289.805

	31.10.2022
	Number
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I1	
Number of units outstanding at the beginning of the period	16,481.000
Number of units issued	127.000
Number of units redeemed	-9,838.000
Number of units outstanding at the end of the period	6,770.000

31.10.2022
Number

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

31.10.2022
Number

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

31.10.2022
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) C	
Number of units outstanding at the beginning of the period	34,783.491
Number of units issued	2,820.000
Number of units redeemed	-4,889.000
Number of units outstanding at the end of the period	32,714.491

31.10.2022
Number

LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) IM	
Number of units outstanding at the beginning of the period	312.000
Number of units issued	0.000
Number of units redeemed	-33.000
Number of units outstanding at the end of the period	279.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
CAD							
CA07813ZBF05 4.7000 % Bell	2013 - 23	2,500,000	0	0	2,500,000	1,850,340.50	0.30
CA921577RM64 3.1000 % City Vancouve	2018 - 28	4,000,000	0	0	4,000,000	2,841,165.14	0.46
CA83740TAG28 3.2500 % South Coast	2018 - 28	1,000,000	0	0	1,000,000	714,938.07	0.12
Total						5,406,443.71	0.88
CHF							
CH0314209369 0.4100 % Amgen	2016 - 23	5,200,000	0	150,000	5,050,000	5,091,447.24	0.83
CH0423233557 0.5000 % Deutsche Bahn Finance	2018 - 28	1,000,000	0	1,000,000	0	0.00	0.00
CH0479514272 0.1000 % Dt Bahn Fin	2019 - 29	2,100,000	0	2,100,000	0	0.00	0.00
CH0423233540 0.3000 % North Am Dvlp	2018 - 26	1,000,000	1,000,000	0	2,000,000	1,916,995.79	0.31
CH0224761517 1.8750 % Sika	2013 - 23	2,000,000	0	2,000,000	0	0.00	0.00
CH1112455766 0.2500 % Swisscom	2021 - 33	0	1,000,000	0	1,000,000	803,270.81	0.13
CH0325429188 0.3750 % Vodafone	2016 - 24	1,600,000	2,700,000	0	4,300,000	4,212,694.88	0.68
Total						12,024,408.72	1.95
EUR							
XS2076154801 0.1000 % Abbot IE	2019 - 24	3,500,000	0	0	3,500,000	3,306,450.00	0.54
XS1883354620 0.8750 % Abbot IE	2018 - 23	4,750,000	0	1,750,000	3,000,000	2,953,110.00	0.48
XS2292486771 0.0000 % ACEA	2021 - 25	4,500,000	0	0	4,500,000	4,042,800.00	0.66
XS2292487076 0.2500 % ACEA	2021 - 30	0	500,000	0	500,000	362,230.00	0.06
XS2068071641 0.0000 % ADB	2019 - 29	7,000,000	0	0	7,000,000	5,731,670.00	0.93
XS2388141892 1.0000 % Adecco Fin	2021 - 82	4,400,000	0	2,200,000	2,200,000	1,551,803.57	0.25
XS2386592484 0.1250 % Adecco Financial Services	2021 - 28	4,100,000	0	0	4,100,000	3,266,199.61	0.53
XS2224621347 0.0000 % adidas	2020 - 24	3,200,000	0	3,200,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2240505268 0.0000 % adidas	2020 - 28	2,500,000	0	0	2,500,000	2,108,575.00	0.34
FR0013483526 0.0000 % AFD	2020 - 25	1,300,000	9,000,000	0	10,300,000	9,691,785.00	1.57
FR0013296373 0.1250 % AFD	2017 - 23	1,000,000	0	0	1,000,000	975,500.00	0.16
FR0014003N69 0.3750 % Air Liq Fin	2021 - 31	2,000,000	0	0	2,000,000	1,571,000.00	0.26
FR0014001EW8 0.0000 % Alstom	2021 - 29	4,300,000	0	2,100,000	2,200,000	1,696,200.00	0.28
FR0013453040 0.2500 % Alstom	2019 - 26	4,000,000	0	0	4,000,000	3,504,400.00	0.57
XS0954302104 3.2590 % Am Movil	2013 - 23	3,200,000	0	3,200,000	0	0.00	0.00
XS2079716937 0.5000 % Apple	2019 - 31	4,700,000	0	4,700,000	0	0.00	0.00
XS1875331636 1.1250 % Argentum	2018 - 25	2,000,000	0	0	2,000,000	1,875,180.00	0.30
FR00140005T0 0.1250 % Arkema	2020 - 26	0	4,500,000	0	4,500,000	3,901,995.00	0.63
FR0011651389 3.1250 % Arkema	2013 - 23	2,200,000	0	0	2,200,000	2,206,959.37	0.36
XS2166219720 0.6250 % ASML Hldg	2020 - 29	0	1,400,000	0	1,400,000	1,182,580.00	0.19
XS2473687106 2.2500 % ASML Hldg	2022 - 32	0	2,300,000	0	2,300,000	2,090,470.00	0.34
XS0972530561 3.3750 % ASML Hldg	2013 - 23	0	5,200,000	0	5,200,000	5,230,680.00	0.85
XS1411404855 0.7500 % AstraZeneca	2016 - 24	0	8,000,000	0	8,000,000	7,728,800.00	1.26
XS2051362072 0.8000 % AT&T	2019 - 30	2,139,000	0	0	2,139,000	1,715,456.61	0.28
XS0866310088 3.5500 % AT&T	2012 - 32	4,700,000	0	4,700,000	0	0.00	0.00
XS2193661324 3.2500 % BP Capital Markets WFM	2020 - 99	3,500,000	0	3,500,000	0	0.00	0.00
FR0013505260 2.6250 % Carrefour	2020 - 27	7,000,000	0	7,000,000	0	0.00	0.00
FR0011765825 4.4980 % Casino	2014 - 24	0	5,600,000	300,000	5,300,000	4,025,350.00	0.65
FR0011400571 4.5610 % Casino	2013 - 23	2,000,000	0	2,000,000	0	0.00	0.00
FR0010154385 4.2620 % Casino Guichard Perrachon WFM	2005 - 99	14,763,000	0	2,674,000	12,089,000	1,912,764.25	0.31
BE0002838192 1.0000 % Cofin	2022 - 28	3,300,000	0	300,000	3,000,000	2,393,910.00	0.39
BE6325493268 0.8750 % Cofinimmo	2020 - 30	7,700,000	0	600,000	7,100,000	4,909,650.00	0.80
XS2405875480 0.3000 % Colgate	2021 - 29	5,300,000	2,300,000	0	7,600,000	6,279,120.00	1.02
XS1979512578 0.0000 % Council Eu	2019 - 26	0	790,000	0	790,000	720,151.03	0.12

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2468525451 1.0000 % Council Eu	2022 - 29	0	800,000	0	800,000	713,024.00	0.12
FR0013447232 1.1250 % Covivio	2019 - 31	3,700,000	1,800,000	0	5,500,000	4,026,275.00	0.65
FR0013170834 1.8750 % Covivio	2016 - 26	0	1,000,000	0	1,000,000	929,730.00	0.15
FR0013325172 1.0000 % DANONE	2018 - 25	5,800,000	1,100,000	0	6,900,000	6,594,813.00	1.07
FR0014005EJ6 1.0000 % DANONE WFM	2021 - 99	2,200,000	0	0	2,200,000	1,814,780.00	0.29
FR0013292828 1.7500 % DANONE WFM	2017 - 99	2,200,000	0	700,000	1,500,000	1,461,300.00	0.24
XS1982107903 0.1250 % Diageo Fin	2019 - 23	6,000,000	0	6,000,000	0	0.00	0.00
XS2100664114 1.5000 % Digital Dtch	2020 - 30	6,000,000	0	0	6,000,000	4,527,060.00	0.74
XS1395180802 2.6250 % Digital Euro	2016 - 24	0	3,750,000	0	3,750,000	3,608,625.00	0.59
XS2280835260 0.6250 % Digital Hldg	2021 - 31	1,500,000	0	1,500,000	0	0.00	0.00
XS2010039035 0.9500 % Dt Bahn Fin WFM	2019 - 99	1,000,000	0	1,000,000	0	0.00	0.00
XS1828032786 1.3750 % Dt Tel	2018 - 25	0	6,500,000	0	6,500,000	6,207,500.00	1.01
XS1382791975 1.5000 % Dt Tel	2016 - 28	4,200,000	0	0	4,200,000	3,832,500.00	0.62
EU000A284451 0.0000 % EC	2020 - 25	0	11,500,000	0	11,500,000	10,667,400.00	1.73
PTEDPNOM0015 1.6250 % EDP	2020 - 27	0	2,000,000	0	2,000,000	1,831,000.00	0.30
PTEDPROM0029 1.8750 % EDP	2021 - 81	2,500,000	0	0	2,500,000	2,059,750.00	0.33
PTEDPLOM0017 1.7000 % EDP Energias de Portugal	2020 - 80	2,700,000	0	0	2,700,000	2,362,446.00	0.38
XS2386186063 0.5000 % Eli Lilly	2021 - 33	7,500,000	500,000	0	8,000,000	5,952,800.00	0.97
XS1953833750 1.1250 % Elisa	2019 - 26	6,000,000	0	0	6,000,000	5,578,140.00	0.91
XS2331315635 0.3750 % Enexis Holdings	2021 - 33	8,000,000	0	0	8,000,000	5,686,400.00	0.92
FR0013516069 0.3750 % EssilorLuxott	2020 - 26	0	6,000,000	0	6,000,000	5,535,600.00	0.90
XS2171713006 1.1130 % Eurogrid	2020 - 32	5,000,000	0	0	5,000,000	3,926,000.00	0.64
XS2548490734 3.0000 % FMO-NL	2022 - 27	0	3,100,000	0	3,100,000	3,127,139.63	0.51
FR0013205069 1.0000 % Gecina	2016 - 29	8,000,000	0	0	8,000,000	6,570,000.00	1.07
XS0222383027 4.0000 % GSK Cap	2005 - 25	0	7,500,000	0	7,500,000	7,678,575.00	1.25
XS2530219349 2.6250 % Henkel	2022 - 27	0	1,500,000	0	1,500,000	1,460,610.00	0.24

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2295335413 1.4500 % Iberdrola International WFM	2021 - 99	3,000,000	0	0	3,000,000	2,464,590.00	0.40
XS1998930926 0.2500 % IBRD	2019 - 29	17,000,000	0	3,200,000	13,800,000	11,655,066.00	1.89
FR0014007NF1 1.0000 % Icade	2022 - 30	3,500,000	1,800,000	0	5,300,000	3,675,020.00	0.60
XS1646530565 2.0000 % Ignitis Grupe	2017 - 27	2,100,000	0	2,100,000	0	0.00	0.00
XS2194283839 1.6250 % Infineon Tech	2020 - 29	4,000,000	0	1,000,000	3,000,000	2,590,800.00	0.42
FR00140082Z6 1.6250 % JCDECAUX	2022 - 30	1,000,000	0	1,000,000	0	0.00	0.00
XS2343510520 0.5000 % Kellogg	2021 - 29	8,000,000	1,400,000	0	9,400,000	7,684,500.00	1.25
XS1679515038 0.6250 % Kimberly	2017 - 24	3,000,000	0	3,000,000	0	0.00	0.00
XS2534891978 3.2500 % Knorr	2022 - 27	0	4,400,000	2,400,000	2,000,000	1,966,400.00	0.32
XS2018636600 0.2500 % Kon Ah Del	2019 - 25	9,300,000	0	0	9,300,000	8,604,546.00	1.40
XS1495373505 0.7500 % Kon DSM	2016 - 26	0	1,200,000	0	1,200,000	1,070,640.00	0.17
XS2150015555 1.7500 % Koninklijke Ahold Delhaize	2020 - 27	2,000,000	0	2,000,000	0	0.00	0.00
FR0014009EJ8 0.8750 % L'Oreal	2022 - 26	8,400,000	0	0	8,400,000	7,841,400.00	1.27
FR0014009EH2 1.9280 % L'Oreal	2022 - 24	3,000,000	500,000	0	3,500,000	3,532,900.00	0.57
FR0014001IO6 0.0000 % La Poste	2021 - 29	2,700,000	0	0	2,700,000	2,123,172.00	0.34
FR0013331949 3.1250 % La Poste WFM	2018 - 99	3,000,000	0	3,000,000	0	0.00	0.00
XS1972557737 0.5000 % LG Chem	2019 - 23	2,000,000	0	0	2,000,000	1,978,780.00	0.32
XS1900101046 1.5000 % Luchthaven	2018 - 30	1,500,000	0	0	1,500,000	1,239,345.00	0.20
FR0013482825 0.0000 % LVMH	2020 - 26	0	3,000,000	800,000	2,200,000	2,008,116.00	0.33
ES0000101933 0.4190 % Madrid	2020 - 30	1,200,000	0	0	1,200,000	984,492.00	0.16
ES0000101909 1.5710 % Madrid	2019 - 29	1,450,000	0	0	1,450,000	1,326,866.00	0.22
XS1960678099 0.3750 % Medtronic	2019 - 23	2,000,000	0	2,000,000	0	0.00	0.00
XS2238789460 0.3750 % Medtronic	2020 - 28	6,000,000	0	0	6,000,000	5,005,620.00	0.81
XS2535307743 2.6250 % Medtronic	2022 - 25	0	4,200,000	0	4,200,000	4,123,728.00	0.67
DE000A3H3JM4 0.7500 % Mercedes-Benz	2021 - 33	7,000,000	0	800,000	6,200,000	4,625,200.00	0.75
DE000A289QR9 0.7500 % Mercedes-Benz	2020 - 30	2,000,000	0	0	2,000,000	1,637,220.00	0.27

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS1028941117 1.8750 % Merck & Co	2014 - 26	2,500,000	0	0	2,500,000	2,380,750.00	0.39
XS2102916793 0.1250 % Merck Fin	2020 - 25	2,000,000	0	0	2,000,000	1,858,640.00	0.30
XS2102932055 0.5000 % Merck Fin	2020 - 28	2,700,000	0	2,700,000	0	0.00	0.00
XS2011260705 2.8750 % Merck KGaA	2019 - 79	3,000,000	0	2,400,000	600,000	511,500.00	0.08
XS2384723263 0.2500 % Mondelez	2021 - 29	5,300,000	0	0	5,300,000	4,167,708.00	0.68
XS2287624584 0.1250 % Motability	2021 - 28	6,000,000	500,000	0	6,500,000	5,248,100.00	0.85
XS2010032881 0.8750 % Nasdaq Inc	2020 - 30	5,000,000	0	2,500,000	2,500,000	1,932,400.00	0.31
FI4000496286 0.7500 % Neste	2021 - 28	2,500,000	0	2,500,000	0	0.00	0.00
XS2010045511 2.1250 % NGG Fin	2019 - 82	2,000,000	0	0	2,000,000	1,599,960.00	0.26
XS2010044977 1.6250 % NGG Finance	2019 - 79	4,000,000	0	0	4,000,000	3,622,960.00	0.59
XS2235996217 0.0000 % Novartis	2020 - 28	7,700,000	500,000	0	8,200,000	6,866,680.00	1.12
XS2224439385 2.5000 % OMV WFM	2020 - 99	5,000,000	0	5,000,000	0	0.00	0.00
XS2013539635 1.0000 % Optus Fin	2019 - 29	8,000,000	0	0	8,000,000	6,548,800.00	1.06
FR0013444684 0.5000 % ORANGE	2019 - 32	5,000,000	0	5,000,000	0	0.00	0.00
FR0013413887 2.3750 % ORANGE WFM	2019 - 99	5,000,000	0	5,000,000	0	0.00	0.00
XS1721760541 1.5000 % Orsted	2017 - 29	0	4,000,000	0	4,000,000	3,483,600.00	0.57
XS1963553919 0.7500 % PepsiCo	2019 - 27	6,000,000	0	6,000,000	0	0.00	0.00
XS2047619064 0.6250 % PostNL	2019 - 26	3,000,000	2,000,000	0	5,000,000	4,451,450.00	0.72
XS2439004339 0.0000 % Prologis	2022 - 24	1,200,000	0	1,200,000	0	0.00	0.00
XS2112475509 0.3750 % Prologis Euro Finance	2020 - 28	3,500,000	600,000	0	4,100,000	3,366,756.00	0.55
BE0002237064 1.8750 % Proximus	2015 - 25	1,800,000	4,600,000	0	6,400,000	6,180,369.28	1.00
XS2010039118 5.8750 % Quatrim	2019 - 24	500,000	1,600,000	2,100,000	0	0.00	0.00
FR0011801596 0.0000 % Rallye	2014 - 30	17,300,000	0	4,100,000	13,200,000	1,235,688.17	0.20
FR0012017903 0.0000 % Rallye	2014 - 32	7,000,000	0	0	7,000,000	661,420.41	0.11
FR0013257557 0.0000 % Rallye	2017 - 32	1,900,000	0	0	1,900,000	188,022.67	0.03
XS2177013765 0.7500 % Reck Ben Tr	2020 - 30	2,000,000	0	2,000,000	0	0.00	0.00
XS2343540519 0.5000 % Red Elec Fin	2021 - 33	4,200,000	0	0	4,200,000	3,135,300.00	0.51

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS1789751531 1.0000 % Richemont International Holding	2018 - 26	0	5,500,000	1,500,000	4,000,000	3,739,240.00	0.61
XS1195056079 0.8750 % Roche Finance Europe BV	2015 - 25	0	8,600,000	0	8,600,000	8,342,000.00	1.35
FR0014009KQ0 1.2500 % Sanofi	2022 - 29	0	4,700,000	0	4,700,000	4,179,945.00	0.68
FR0013505112 1.5000 % Sanofi	2020 - 30	4,000,000	0	0	4,000,000	3,588,600.00	0.58
DE000A2TSTF5 1.2500 % SAP	2018 - 28	4,000,000	2,700,000	0	6,700,000	6,105,978.00	0.99
FR0013015559 1.8410 % Schneider	2015 - 25	0	1,000,000	0	1,000,000	975,600.00	0.16
XS2360041474 0.5000 % SEGRO Cap	2021 - 31	3,500,000	800,000	0	4,300,000	2,791,990.00	0.45
XS2455401328 1.2500 % SEGRO Cap	2022 - 26	0	1,000,000	0	1,000,000	878,400.00	0.14
XS1321424670 2.2500 % Sky	2015 - 25	5,000,000	0	4,200,000	800,000	773,760.00	0.13
XS2532473555 4.5650 % Smith & Neph	2022 - 29	0	2,500,000	0	2,500,000	2,483,190.55	0.40
XS2388182573 0.5000 % Smurfit Kappa Treasury Unlimited	2021 - 29	1,500,000	1,800,000	0	3,300,000	2,492,213.69	0.40
XS1676952481 0.8750 % SSE	2017 - 25	2,500,000	0	0	2,500,000	2,322,200.00	0.38
XS1875284702 1.3750 % SSE	2018 - 27	5,000,000	0	0	5,000,000	4,487,300.00	0.73
XS2265360359 0.6250 % Stora Enso	2020 - 30	1,300,000	1,700,000	1,000,000	2,000,000	1,490,080.00	0.24
XS2169243479 0.3750 % Swisscom Finance	2020 - 28	6,500,000	2,000,000	0	8,500,000	7,140,170.00	1.16
XS2197348324 0.7500 % Takeda	2020 - 27	6,000,000	0	0	6,000,000	5,290,800.00	0.86
XS1907150350 1.1250 % Tele2	2018 - 24	6,400,000	0	0	6,400,000	6,178,752.00	1.00
XS1907150780 2.1250 % Tele2	2018 - 28	3,500,000	0	2,000,000	1,500,000	1,366,500.00	0.22
XS2109819859 2.5020 % Tele Eu WFM	2020 - 99	4,500,000	0	3,300,000	1,200,000	994,668.00	0.16
XS2262065159 0.1250 % TenneT	2020 - 32	3,700,000	0	0	3,700,000	2,517,998.00	0.41
XS1632897762 0.7500 % TenneT	2017 - 25	1,000,000	0	0	1,000,000	942,010.00	0.15
XS2207430120 2.3740 % TenneT Holding WFM	2020 - 99	5,500,000	0	0	5,500,000	4,943,565.00	0.80
XS1980270810 1.0000 % Terna	2019 - 26	1,400,000	0	0	1,400,000	1,287,888.00	0.21
XS1858912915 1.0000 % Terna	2018 - 23	5,200,000	0	0	5,200,000	5,127,252.00	0.83
XS2289877941 0.3750 % Tesco Corporate Treasury Services	2021 - 29	9,400,000	0	9,400,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
XS2407911705 0.0000 % Ther Fish Fin	2021 - 23	1,200,000	0	1,200,000	0	0.00	0.00
XS2407914394 0.0000 % Thermo Fisher Scientific	2021 - 25	6,000,000	800,000	0	6,800,000	6,175,654.80	1.00
FR0014000L31 0.0000 % UNEDIC	2020 - 30	4,100,000	0	4,100,000	0	0.00	0.00
XS1769090728 0.5000 % Unilever Fin	2018 - 23	900,000	0	0	900,000	887,715.00	0.14
XS1241577490 1.0000 % Unilever Fin	2015 - 23	3,000,000	0	0	3,000,000	2,978,370.00	0.48
XS2257961818 0.1250 % UPM-Kymmene	2020 - 28	1,000,000	0	0	1,000,000	804,400.00	0.13
XS1140300663 1.5000 % Verbund	2014 - 24	0	4,500,000	0	4,500,000	4,378,545.00	0.71
XS1979280853 0.8750 % Verizon	2019 - 27	3,400,000	0	0	3,400,000	3,020,628.00	0.49
XS2176560444 1.3000 % Verizon	2020 - 33	3,500,000	0	0	3,500,000	2,657,900.00	0.43
XS2123970167 0.2500 % VF Corp	2020 - 28	5,500,000	0	0	5,500,000	4,508,075.00	0.73
FR0014000PF1 0.0000 % Vinci	2020 - 28	3,000,000	0	1,500,000	1,500,000	1,247,250.00	0.20
XS2262961076 2.7500 % ZF Fin	2020 - 27	3,000,000	0	500,000	2,500,000	2,081,200.00	0.34
XS2231715322 3.0000 % ZF Fin	2020 - 25	500,000	0	500,000	0	0.00	0.00
XS2338564870 2.0000 % ZF Finance	2021 - 27	1,700,000	0	1,700,000	0	0.00	0.00
Total						425,844,600.64	69.15
GBP							
XS2482388449 2.9318 % ADB	2022 - 29	0	1,500,000	0	1,500,000	1,827,110.99	0.30
XS2199627030 3.6250 % B&M EurValRet	2020 - 25	3,900,000	0	3,900,000	0	0.00	0.00
XS2193663619 4.2500 % BP Capital Markets WFM	2020 - 99	2,000,000	0	2,000,000	0	0.00	0.00
XS1997070781 2.1250 % Orsted	2019 - 27	0	3,100,000	0	3,100,000	3,163,752.03	0.51
XS2044910466 3.7500 % Pearson Fdg	2020 - 30	0	800,000	0	800,000	799,869.37	0.13
XS2195190876 3.7400 % SSE WFM	2020 - 99	2,000,000	0	0	2,000,000	2,045,534.70	0.33
Total						7,836,267.09	1.27
JPY							
XS1580340260 0.3720 % Starbucks	2017 - 24	300,000,000	0	0	300,000,000	2,037,895.69	0.33
Total						2,037,895.69	0.33

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
SEK							
SE0010599324 1.4340 % Willhem	2018 - 23	30,000,000	0	30,000,000	0	0.00	0.00
Total						0.00	0.00
USD							
US002824BQ25 1.4000 % Abbott Laboratories	2020 - 30	2,500,000	0	2,500,000	0	0.00	0.00
US00287YBV02 2.9500 % AbbVie	2020 - 26	4,500,000	0	0	4,500,000	4,154,880.77	0.67
US03040WAW99 3.4500 % AmericanWater	2019 - 29	2,500,000	0	0	2,500,000	2,235,721.92	0.36
US03040WAS44 3.7500 % AmericanWater Capital	2018 - 28	2,000,000	2,300,000	0	4,300,000	4,016,815.26	0.65
US031162CT53 2.2000 % Amgen	2020 - 27	2,000,000	0	0	2,000,000	1,793,960.25	0.29
US031162CU27 2.4500 % Amgen	2020 - 30	1,500,000	0	1,500,000	0	0.00	0.00
US031162DD92 3.0000 % Amgen	2022 - 29	0	3,900,000	0	3,900,000	3,461,959.00	0.56
US031162BV19 3.6250 % Amgen	2014 - 24	1,300,000	0	1,300,000	0	0.00	0.00
US032654AS42 2.9500 % Analog Devices	2020 - 25	0	1,500,000	0	1,500,000	1,454,287.95	0.24
US037833BU32 2.8500 % Apple	2016 - 23	5,000,000	0	4,000,000	1,000,000	1,006,878.84	0.16
US037833CX61 3.0000 % Apple	2017 - 27	1,700,000	4,000,000	2,200,000	3,500,000	3,300,805.51	0.54
US00206RMH20 3.6650 % AT&T	2021 - 24	2,000,000	0	0	2,000,000	2,007,059.36	0.33
US00206RDQ20 4.2500 % AT&T	2017 - 27	0	1,200,000	0	1,200,000	1,162,021.95	0.19
US134429BF51 3.9500 % Camb Soup	2018 - 25	3,000,000	0	3,000,000	0	0.00	0.00
US134429BG35 4.1500 % Camb Soup	2018 - 28	5,800,000	0	5,800,000	0	0.00	0.00
US19416QEC06 2.1000 % Colgate	2013 - 23	2,000,000	0	0	2,000,000	1,998,199.50	0.32
US205887CC49 4.8500 % Conagra Brands	2018 - 28	1,500,000	0	1,500,000	0	0.00	0.00
US222213BA75 3.0000 % Council Eu	2022 - 25	0	8,650,000	0	8,650,000	8,414,137.56	1.37
XS2053914524 1.8750 % DBJ	2019 - 24	7,000,000	0	7,000,000	0	0.00	0.00
US278865BF65 1.3000 % Ecolab	2020 - 31	7,800,000	0	0	7,800,000	5,897,333.94	0.96
XS2233217558 1.7100 % EDP Fin	2020 - 28	0	400,000	0	400,000	320,452.30	0.05
US298785JJ68 0.6250 % EIB	2020 - 27	0	7,700,000	0	7,700,000	6,506,067.90	1.06
XS1811852109 2.8750 % European Investment Bank	2018 - 25	0	9,000,000	0	9,000,000	8,739,022.58	1.42

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US30212PAJ49 4.5000 % Expedia Grp	2014 - 24	3,400,000	0	3,400,000	0	0.00	0.00
XS1953035844 2.7500 % FMO-NL	2019 - 24	8,000,000	7,000,000	7,000,000	8,000,000	7,887,977.62	1.28
US345370DA55 3.2500 % Ford Motor	2021 - 32	1,100,000	0	550,000	550,000	417,847.03	0.07
US375558BM47 2.9500 % Gilead Sciences	2016 - 27	6,700,000	0	0	6,700,000	6,166,225.62	1.00
US418056AX57 3.0000 % Hasbro	2019 - 24	4,500,000	3,000,000	0	7,500,000	7,213,611.30	1.17
US418056AH08 6.6000 % Hasbro	1998 - 28	3,500,000	0	0	3,500,000	3,536,886.20	0.57
XS2407954002 1.7500 % Henkel	2021 - 26	8,000,000	0	0	8,000,000	7,023,101.52	1.14
US40434LAJ44 2.6500 % HP	2021 - 31	4,700,000	2,000,000	0	6,700,000	4,973,125.60	0.81
US444859BP69 0.6500 % Humana	2021 - 23	0	7,000,000	0	7,000,000	6,846,382.69	1.11
US448814DC42 8.5000 % Hydro Quebec	1989 - 29	2,200,000	0	0	2,200,000	2,702,563.72	0.44
US459058KJ14 3.1250 % IBRD	2022 - 27	0	8,000,000	0	8,000,000	7,674,417.17	1.25
US459058JG93 0.7500 % Int. Bank for Reconstruction and Development	2020 - 30	8,000,000	0	8,000,000	0	0.00	0.00
US494368CC54 1.0500 % Kimberly	2020 - 27	1,000,000	0	0	1,000,000	844,437.99	0.14
US501044DP37 2.2000 % Kroger	2020 - 30	3,000,000	0	3,000,000	0	0.00	0.00
US501044DJ76 3.7000 % Kroger	2017 - 27	3,000,000	0	3,000,000	0	0.00	0.00
USY52758AC63 3.2500 % LG Chem	2019 - 24	4,000,000	0	0	4,000,000	3,868,347.56	0.63
USK0479SAE83 3.8750 % Moeller	2015 - 25	0	3,500,000	3,500,000	0	0.00	0.00
US615369AK14 2.6250 % Moody's	2018 - 23	1,500,000	0	1,500,000	0	0.00	0.00
US66989HAR93 2.2000 % Novartis	2020 - 30	1,000,000	0	0	1,000,000	841,645.46	0.14
US66989HAE80 2.4000 % Novartis	2012 - 22	1,790,000	0	1,790,000	0	0.00	0.00
US717081FB45 1.7500 % Pfizer	2021 - 31	7,500,000	0	0	7,500,000	5,926,090.97	0.96
US74340XBR17 1.2500 % ProLogis	2020 - 30	2,200,000	0	0	2,200,000	1,630,117.42	0.26
US83192PAA66 2.0320 % Smith & Neph	2020 - 30	0	5,900,000	0	5,900,000	4,398,243.03	0.71
USU84697AD00 4.7380 % Sprint Spectrum	2018 - 25	500,000	0	0	500,000	311,363.16	0.05
US855244BB41 1.7666 % Starbucks	2022 - 24	4,000,000	0	4,000,000	0	0.00	0.00
US855244AK58 2.4500 % Starbucks	2016 - 26	6,700,000	4,000,000	1,700,000	9,000,000	8,307,302.90	1.35

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in EUR ⁴	in % ⁴
US871829BK24 2.4000 % Sysco	2020 - 30	7,700,000	0	1,700,000	6,000,000	4,906,603.60	0.80
US874060AX48 2.0500 % Takeda Pharmaceutical Co	2020 - 30	4,000,000	0	2,000,000	2,000,000	1,592,675.21	0.26
US883556BZ47 2.6000 % Thermo	2019 - 29	4,000,000	0	4,000,000	0	0.00	0.00
US87264ABD63 3.7500 % T-Mobile US	2021 - 27	3,000,000	0	0	3,000,000	2,802,216.78	0.46
US87264ABF12 3.8750 % T-Mobile USA	2021 - 30	2,600,000	0	0	2,600,000	2,327,755.14	0.38
XS1678630432 2.1250 % TWDC Ent	2017 - 22	3,000,000	0	3,000,000	0	0.00	0.00
US904764BH90 2.1250 % Unilever	2019 - 29	2,500,000	0	0	2,500,000	2,085,824.49	0.34
US254687FL52 2.0000 % Walt Disney	2019 - 29	2,000,000	0	1,200,000	800,000	660,057.90	0.11
US94106LBP31 1.5000 % Waste	2020 - 31	1,600,000	0	0	1,600,000	1,230,236.68	0.20
Total						152,644,661.35	24.79
Total Bonds, listed on an official stock exchange						605,794,277.20	98.37
Total Securities						605,794,277.20	98.37
Total Securities						605,794,277.20	98.37
Current account balance						21,163,508.69	3.44
Derivative financial instruments						-3,731,012.38	-0.61
Other assets						3,721,588.16	0.60
Total assets as of 31.10.2022						626,948,361.67	101.80
Liabilities						-11,109,891.06	-1.80
Net assets as of 31.10.2022						615,838,470.61	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in EUR ⁴	in % ⁴
CHF	Purchase	8,100,000.00	EUR	8,203,262.67	10.11.2022	LGT Bank AG	-8,025.82	0.00
SEK	Purchase	30,000,000.00	EUR	2,748,111.91	10.11.2022	LGT Bank AG	-870.48	0.00
USD	Purchase	8,000,000.00	EUR	8,121,439.89	10.11.2022	LGT Bank AG	-33,039.89	-0.01
USD	Purchase	8,500,000.00	EUR	8,738,032.75	10.11.2022	LGT Bank AG	-144,107.75	-0.02
CHF	Purchase	52,376.43	EUR	53,341.00	21.11.2022	LGT Bank AG	-326.43	0.00
CHF	Purchase	30,022.65	EUR	30,299.07	21.11.2022	LGT Bank AG	89.37	0.00
CHF	Purchase	54,831.36	EUR	55,715.74	21.11.2022	LGT Bank AG	-216.33	0.00
CHF	Purchase	5,489,345.65	EUR	5,633,171.79	21.11.2022	LGT Bank AG	-76,945.85	-0.01
CHF	Purchase	545,785,584.08	EUR	560,085,691.97	21.11.2022	LGT Bank AG	-7,650,444.82	-1.24
CHF	Purchase	28,330.50	EUR	28,941.84	21.11.2022	LGT Bank AG	-266.17	0.00
CHF	Purchase	8,573.10	EUR	8,710.05	21.11.2022	LGT Bank AG	-32.50	0.00
CHF	Purchase	14,267,870.88	EUR	14,641,702.84	21.11.2022	LGT Bank AG	-199,997.15	-0.03
CHF	Purchase	28,115,711.85	EUR	28,852,370.58	21.11.2022	LGT Bank AG	-394,106.61	-0.06
CHF	Purchase	17,145.60	EUR	17,349.86	21.11.2022	LGT Bank AG	4.64	0.00
USD	Purchase	3,919,586.91	EUR	4,023,646.45	21.11.2022	LGT Bank AG	-63,864.18	-0.01
CAD	Sale	7,811,000.00	EUR	5,889,089.69	10.11.2022	LGT Bank AG	99,213.78	0.02
CHF	Sale	13,149,000.00	EUR	13,504,103.92	10.11.2022	LGT Bank AG	200,502.77	0.03
CHF	Sale	8,173,425.00	EUR	8,300,000.00	10.11.2022	LGT Bank AG	30,474.85	0.00
GBP	Sale	6,866,000.00	EUR	8,148,268.58	10.11.2022	LGT Bank AG	151,568.83	0.02
JPY	Sale	296,000,000.00	EUR	2,211,272.62	10.11.2022	LGT Bank AG	195,425.10	0.03
SEK	Sale	29,230,000.00	EUR	2,797,687.92	10.11.2022	LGT Bank AG	120,959.02	0.02
USD	Sale	175,000,000.00	EUR	169,903,737.40	10.11.2022	LGT Bank AG	-7,030,012.60	-1.14
CHF	Sale	12,877.95	EUR	12,987.13	21.11.2022	LGT Bank AG	-47.72	0.00
CHF	Sale	4,283.70	EUR	4,352.59	21.11.2022	LGT Bank AG	16.70	0.00
CHF	Sale	122,465.10	EUR	123,918.29	21.11.2022	LGT Bank AG	-38.88	0.00
CHF	Sale	8,109,138.38	EUR	8,239,545.67	21.11.2022	LGT Bank AG	31,608.35	0.01
CHF	Sale	36,981.29	EUR	37,823.89	21.11.2022	LGT Bank AG	392.03	0.00
CHF	Sale	5,178.90	EUR	5,228.71	21.11.2022	LGT Bank AG	-13.29	0.00
Total Forward exchange transactions							-14,772,101.03	-2.40

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in EUR	Market value in EUR ⁴	in % ⁴
BOBL DEC 22	-700	100,000.00	12.12.2022	EUREX	-83,769,000.00	2,142,000.00	0.35
Bund DEC 22	-530	100,000.00	12.12.2022	EUREX	-73,373,200.00	3,508,600.00	0.57
EURO BUXL DEC 22	-90	100,000.00	12.12.2022	EUREX	-12,979,800.00	1,368,000.00	0.22
US 10yr Note DEC 22	-490	100,000.00	30.12.2022	CBOT	-54,829,722.40	3,575,009.70	0.58
US 5yr Note DEC 22	-90	100,000.00	05.01.2023	CBOT	-9,706,521.78	447,478.95	0.07
Total					-234,658,244.18	11,041,088.65	1.79

Total open derivative financial instruments at the end of the period under review	-3,731,012.38	-0.61
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Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	CHF	EUR	77,965.05	74,410.04
20.05.2022	CHF	EUR	10,893.96	10,656.05
20.05.2022	CHF	EUR	6,665,472.86	6,575,831.13
20.05.2022	CHF	EUR	579,691,169.67	571,895,095.73
20.05.2022	CHF	EUR	10,453.63	10,313.04
20.05.2022	CHF	EUR	17,116.72	16,418.11
20.05.2022	CHF	EUR	15,797,918.70	15,585,457.74
20.05.2022	CHF	EUR	42,902.07	41,913.91
20.05.2022	CHF	EUR	356,542.42	348,217.92
20.05.2022	CHF	EUR	8,115.30	7,822.72
20.05.2022	CHF	EUR	31,678,986.59	31,252,946.42
20.05.2022	CHF	EUR	62,900.60	60,497.28
20.05.2022	CHF	EUR	166,089.44	161,130.49
20.05.2022	CHF	EUR	33,721.80	32,670.59
20.05.2022	CHF	EUR	2,692.17	2,576.30
20.05.2022	EUR	CHF	543,987,225.52	566,453,897.93
20.05.2022	EUR	CHF	305,936.23	315,810.02
20.05.2022	EUR	CHF	6,211,998.87	6,376,952.29
20.05.2022	EUR	CHF	11,488.89	11,764.09
20.05.2022	EUR	CHF	30,264,150.53	31,514,059.95
20.05.2022	EUR	CHF	132,442.18	136,710.00
20.05.2022	EUR	CHF	155,755.66	160,195.32
20.05.2022	EUR	CHF	12,325.68	12,723.48
20.05.2022	EUR	CHF	14,689.21	15,314.96
20.05.2022	EUR	CHF	7,094.36	7,292.32
20.05.2022	EUR	CHF	6,547,205.88	6,860,319.45
20.05.2022	EUR	CHF	14,872,784.87	15,487,030.89
20.05.2022	EUR	CHF	20,675.47	21,006.13
20.05.2022	EUR	CHF	6,307,766.23	6,568,276.98
20.05.2022	EUR	CHF	42,346.14	44,030.42
20.05.2022	EUR	CHF	354,450.61	371,912.27
20.05.2022	EUR	CHF	72,504.95	74,571.63
20.05.2022	EUR	CHF	7,133.95	7,302.48
20.05.2022	EUR	CHF	21,562.02	22,624.25
20.05.2022	EUR	CHF	157,427.06	161,146.12
20.05.2022	EUR	USD	4,986,463.37	5,183,428.67
20.05.2022	EUR	USD	52,414.86	55,175.76
20.05.2022	EUR	USD	436,358.68	471,269.56
20.05.2022	EUR	USD	94,148.92	99,310.54
20.05.2022	USD	EUR	5,809,184.53	5,349,969.87
21.06.2022	CHF	EUR	19,778.22	19,024.91
21.06.2022	CHF	EUR	124,161.36	118,712.91

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.06.2022	CHF	EUR	113,483.16	110,536.69
21.06.2022	CHF	EUR	6,568,276.98	6,309,365.84
21.06.2022	CHF	EUR	566,453,897.93	544,125,177.16
21.06.2022	CHF	EUR	15,487,030.89	14,876,556.52
21.06.2022	CHF	EUR	49,500.55	48,148.73
21.06.2022	CHF	EUR	35,856.80	34,392.50
21.06.2022	CHF	EUR	6,288.59	6,096.93
21.06.2022	CHF	EUR	8,979.10	8,624.83
21.06.2022	CHF	EUR	893.79	858.77
21.06.2022	CHF	EUR	31,514,059.95	30,271,825.33
21.06.2022	CHF	EUR	31,442.95	30,547.72
21.06.2022	EUR	CHF	7,741.79	8,097.48
21.06.2022	EUR	CHF	3,483.80	3,593.48
21.06.2022	EUR	CHF	89,515.60	91,708.20
21.06.2022	EUR	CHF	34,589.15	35,960.40
21.06.2022	EUR	CHF	14,748,829.45	15,324,033.80
21.06.2022	EUR	CHF	13,086.27	13,467.00
21.06.2022	EUR	CHF	156,603.89	162,997.09
21.06.2022	EUR	CHF	1,727.91	1,798.90
21.06.2022	EUR	CHF	281,634.10	289,833.60
21.06.2022	EUR	CHF	5,946,326.54	6,178,233.27
21.06.2022	EUR	CHF	545,191,432.08	566,453,897.93
21.06.2022	EUR	CHF	47,287.52	49,303.10
21.06.2022	EUR	CHF	43,122.14	44,895.50
21.06.2022	EUR	CHF	30,465,664.80	31,653,825.73
21.06.2022	EUR	CHF	1,743.67	1,794.68
21.06.2022	EUR	CHF	68,507.86	71,304.62
21.06.2022	EUR	CHF	28,073.97	28,905.49
21.06.2022	EUR	USD	4,974,499.68	5,183,428.67
21.06.2022	USD	EUR	5,183,428.67	4,979,201.73
20.07.2022	CHF	EUR	113,785.74	109,223.89
20.07.2022	CHF	EUR	181,205.65	183,806.14
20.07.2022	CHF	EUR	15,324,033.80	14,751,867.85
20.07.2022	CHF	EUR	28,151.68	27,944.97
20.07.2022	CHF	EUR	566,453,897.93	545,303,746.81
20.07.2022	CHF	EUR	6,178,233.27	5,947,551.54
20.07.2022	CHF	EUR	12,330.36	12,464.26
20.07.2022	CHF	EUR	3,512.88	3,509.66
20.07.2022	CHF	EUR	31,653,825.73	30,471,941.03
20.07.2022	EUR	CHF	46,161.31	46,569.51
20.07.2022	EUR	CHF	225,084.53	234,543.48
20.07.2022	EUR	CHF	13,002.17	13,219.35
20.07.2022	EUR	CHF	78,062.74	81,326.86
20.07.2022	EUR	CHF	26,740.64	26,766.39
20.07.2022	EUR	CHF	5,723,154.93	5,652,760.12
20.07.2022	EUR	CHF	1,241,932.27	1,250,679.20
20.07.2022	EUR	CHF	362,017.18	377,230.59
20.07.2022	EUR	CHF	5,284.96	5,322.18
20.07.2022	EUR	CHF	30,038,688.27	29,669,212.40
20.07.2022	EUR	CHF	21,831.01	21,993.50
20.07.2022	EUR	CHF	31,291.41	31,714.56

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.07.2022	EUR	CHF	8,773.75	8,782.20
20.07.2022	EUR	CHF	8,284,323.75	8,630,724.46
20.07.2022	EUR	CHF	305,045.32	316,891.45
20.07.2022	EUR	CHF	417,023.22	412,057.72
20.07.2022	EUR	CHF	4,427.55	4,400.20
20.07.2022	EUR	CHF	15,311,294.52	15,122,965.60
20.07.2022	EUR	CHF	192,998.17	201,068.20
20.07.2022	EUR	CHF	17,601.95	17,575.60
20.07.2022	EUR	CHF	564,769,842.53	557,823,173.47
20.07.2022	EUR	USD	55,964.89	58,360.41
20.07.2022	EUR	USD	4,810,376.18	4,861,366.17
20.07.2022	EUR	USD	183,558.51	191,472.45
20.07.2022	EUR	USD	69,187.86	72,229.64
20.07.2022	USD	EUR	5,183,428.67	4,965,369.50
04.08.2022	EUR	CAD	5,732,990.18	7,850,000.00
04.08.2022	EUR	CHF	13,612,757.88	14,000,000.00
04.08.2022	EUR	GBP	9,643,429.75	8,150,000.00
04.08.2022	EUR	JPY	2,152,211.85	296,000,000.00
04.08.2022	EUR	SEK	2,876,601.28	30,000,000.00
04.08.2022	EUR	USD	12,000,000.00	12,198,876.00
04.08.2022	EUR	USD	156,000,000.00	168,285,312.00
04.08.2022	USD	EUR	2,638,355.00	2,500,000.00
22.08.2022	CHF	EUR	418,270.21	424,425.66
22.08.2022	CHF	EUR	8,932.20	9,137.35
22.08.2022	CHF	EUR	29,669,212.40	30,043,342.14
22.08.2022	CHF	EUR	71,374.40	73,212.92
22.08.2022	CHF	EUR	5,652,760.12	5,724,041.61
22.08.2022	CHF	EUR	92,836.64	95,338.51
22.08.2022	CHF	EUR	22,155.75	22,547.01
22.08.2022	CHF	EUR	15,039.73	15,225.84
22.08.2022	CHF	EUR	11,624.08	11,872.49
22.08.2022	CHF	EUR	5,928,527.33	6,015,774.10
22.08.2022	CHF	EUR	176,841.13	181,396.36
22.08.2022	CHF	EUR	557,823,173.47	564,857,341.95
22.08.2022	CHF	EUR	12,499.20	12,863.65
22.08.2022	CHF	EUR	15,122,965.60	15,313,666.69
22.08.2022	CHF	EUR	396,309.96	407,241.13
22.08.2022	CHF	EUR	10,609.32	10,771.68
22.08.2022	CHF	EUR	12,524.40	12,873.95
22.08.2022	CHF	EUR	62,840.85	64,459.56
22.08.2022	EUR	CHF	5,345.90	5,303.34
22.08.2022	EUR	CHF	582,749,328.92	563,751,700.80
22.08.2022	EUR	CHF	7,164.80	7,067.52
22.08.2022	EUR	CHF	7,305.80	7,153.28
22.08.2022	EUR	CHF	5,908,208.57	5,715,600.97
22.08.2022	EUR	CHF	15,104,532.49	14,612,124.73
22.08.2022	EUR	CHF	31,730,400.95	30,695,989.88
22.08.2022	EUR	CHF	5,523.83	5,362.38
22.08.2022	EUR	CHF	2,705.51	2,658.69
22.08.2022	EUR	CHF	703,444.79	687,682.00
22.08.2022	EUR	CHF	18,333.50	17,853.20

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.08.2022	EUR	USD	4,846,574.91	4,964,346.68
22.08.2022	USD	EUR	52,255.31	51,175.66
22.08.2022	USD	EUR	4,861,366.17	4,798,235.78
22.08.2022	USD	EUR	50,725.20	49,307.80
20.09.2022	CHF	EUR	30,695,989.88	31,743,920.17
20.09.2022	CHF	EUR	563,751,700.80	582,997,618.17
20.09.2022	CHF	EUR	44,792.28	46,461.74
20.09.2022	CHF	EUR	5,715,600.97	5,910,725.85
20.09.2022	CHF	EUR	6,249.46	6,463.01
20.09.2022	CHF	EUR	61,132.14	63,339.65
20.09.2022	CHF	EUR	121,237.14	124,427.72
20.09.2022	CHF	EUR	10,678.44	10,715.23
20.09.2022	CHF	EUR	22,987.64	23,920.34
20.09.2022	CHF	EUR	54,957.60	56,006.49
20.09.2022	CHF	EUR	61,943.70	64,236.43
20.09.2022	CHF	EUR	14,612,124.73	15,110,968.01
20.09.2022	EUR	CHF	110,929.32	106,472.40
20.09.2022	EUR	CHF	31,261,713.01	30,076,894.09
20.09.2022	EUR	CHF	5,505.73	5,309.46
20.09.2022	EUR	CHF	6,444,943.41	6,324,538.98
20.09.2022	EUR	CHF	156,872.81	150,868.03
20.09.2022	EUR	CHF	579,385,886.93	557,427,161.82
20.09.2022	EUR	CHF	5,409.66	5,271.18
20.09.2022	EUR	CHF	5,880,238.90	5,657,377.85
20.09.2022	EUR	CHF	15,151,591.77	14,577,346.44
20.09.2022	EUR	CHF	8,974.08	8,780.00
20.09.2022	EUR	CHF	323,235.64	315,071.35
20.09.2022	EUR	CHF	7,382.89	7,110.48
20.09.2022	EUR	CHF	384,191.46	371,525.44
20.09.2022	EUR	CHF	22,954.14	22,075.50
20.09.2022	EUR	CHF	60,342.22	58,223.12
20.09.2022	EUR	CHF	19,319.39	18,566.94
20.09.2022	EUR	CHF	27,675.13	26,801.70
20.09.2022	EUR	USD	4,226,583.56	4,231,232.80
20.09.2022	EUR	USD	672,008.21	681,183.14
20.09.2022	EUR	USD	51,925.39	51,930.74
20.09.2022	USD	EUR	4,964,346.68	4,836,583.49
20.10.2022	CHF	EUR	92,461.91	94,643.64
20.10.2022	CHF	EUR	30,247.35	31,761.82
20.10.2022	CHF	EUR	30,076,894.09	31,274,780.74
20.10.2022	CHF	EUR	2,590.26	2,742.71
20.10.2022	CHF	EUR	14,577,346.44	15,157,925.29
20.10.2022	CHF	EUR	44,550.54	46,224.90
20.10.2022	CHF	EUR	5,657,377.85	5,882,696.91
20.10.2022	CHF	EUR	129,235.50	133,426.70
20.10.2022	CHF	EUR	557,427,161.82	579,628,076.40
20.10.2022	CHF	EUR	10,512.96	10,950.57
20.10.2022	CHF	EUR	10,386.36	10,674.38
20.10.2022	EUR	CHF	20,987.62	20,149.84
20.10.2022	EUR	CHF	159,682.27	153,969.16
20.10.2022	EUR	CHF	13,712.89	12,951.30

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	EUR	CHF	4,567.10	4,350.40
20.10.2022	EUR	CHF	14,626,213.10	14,267,870.88
20.10.2022	EUR	CHF	32,451.59	31,073.76
20.10.2022	EUR	CHF	71,729.50	68,312.45
20.10.2022	EUR	CHF	327,392.42	309,209.70
20.10.2022	EUR	CHF	28,821,847.10	28,115,711.85
20.10.2022	EUR	CHF	6,240,658.89	6,015,882.84
20.10.2022	EUR	CHF	319,533.90	304,487.69
20.10.2022	EUR	CHF	1,414,373.80	1,363,430.88
20.10.2022	EUR	CHF	13,599.90	13,120.80
20.10.2022	EUR	CHF	44,214.95	42,132.96
20.10.2022	EUR	CHF	5,627,212.35	5,489,345.65
20.10.2022	EUR	CHF	59,689.53	57,586.79
20.10.2022	EUR	CHF	201,444.41	191,958.80
20.10.2022	EUR	CHF	18,126.58	17,470.80
20.10.2022	EUR	CHF	13,611.58	12,963.15
20.10.2022	EUR	CHF	5,838,011.71	5,625,694.90
20.10.2022	EUR	CHF	163,284.97	155,506.40
20.10.2022	EUR	CHF	559,493,166.66	545,785,584.08
20.10.2022	EUR	USD	41,002.36	41,073.42
20.10.2022	EUR	USD	42,408.69	40,860.86
20.10.2022	EUR	USD	228,914.30	229,711.61
20.10.2022	EUR	USD	4,033,326.72	3,919,586.91
20.10.2022	USD	EUR	4,231,232.80	4,216,739.87

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
BOBL JUN 22	10.06.2022	715	0
BOBL SEP 22	12.09.2022	700	700
Bund JUN 22	10.06.2022	560	0
Bund SEP 22	12.09.2022	530	530
EURO BUXL JUN 22	10.06.2022	115	0
EURO BUXL SEP 22	12.09.2022	90	90
US 10yr Note JUN 22	30.06.2022	290	0
US 10yr Note SEP 22	30.09.2022	490	490
US 5yr Note JUN 22	06.07.2022	90	0
US 5yr Note SEP 22	05.10.2022	90	90

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

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

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

4 Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

As of:	31.10.2022	31.10.2021	31.10.2020
Net asset value (USD) B	2,866,727	2,170,485	998,600
Units outstanding at the end of the period (USD) B	2,919	1,904	878
Net asset value per unit at the end of the period (USD) B	982.09	1,140.04	1,137.36
Net asset value per unit at the beginning of the period (USD) B	1,140.04	1,137.36	1,110.69
Percent change in asset value vs previous year (USD) B	-13.85%	0.24%	2.40%
Net asset value (CHF) B	745,262	1,404,926	1,342,993
Units outstanding at the end of the period (CHF) B	916	1,455	1,376
Net asset value per unit at the end of the period (CHF) B	813.61	965.52	975.82
Net asset value per unit at the beginning of the period (CHF) B	965.52	975.82	973.63
Percent change in asset value vs previous year (CHF) B	-15.73%	-1.06%	0.22%
Net asset value (EUR) B	4,079,386	2,922,443	2,229,070
Units outstanding at the end of the period (EUR) B	4,784	2,904	2,201
Net asset value per unit at the end of the period (EUR) B	852.71	1,006.35	1,012.60
Net asset value per unit at the beginning of the period (EUR) B	1,006.35	1,012.60	1,006.55
Percent change in asset value vs previous year (EUR) B	-15.27%	-0.62%	0.60%
Net asset value (EUR) I1	5,019,352	5,891,664	5,870,636
Units outstanding at the end of the period (EUR) I1	5,556	5,570	5,563
Net asset value per unit at the end of the period (EUR) I1	903.43	1,057.77	1,055.32
Net asset value per unit at the beginning of the period (EUR) I1	1,057.77	1,055.32	1,040.72
Percent change in asset value vs previous year (EUR) I1	-14.59%	0.23%	1.40%
Net asset value (CHF) I2	123,303,185	148,229,651	157,482,702
Units outstanding at the end of the period (CHF) I2	135,374	139,154	148,437
Net asset value per unit at the end of the period (CHF) I2	910.83	1,065.22	1,060.94
Net asset value per unit at the beginning of the period (CHF) I2	1,065.22	1,060.94	1,043.11
Percent change in asset value vs previous year (CHF) I2	-14.49%	0.40%	1.71%
Net asset value (CHF) C	3,385,027	2,620,298	594,788
Units outstanding at the end of the period (CHF) C	3,999	2,629	595
Net asset value per unit at the end of the period (CHF) C	846.47	996.69	999.64
Net asset value per unit at the beginning of the period (CHF) C	996.69	999.64	1,000.00 ¹
Percent change in asset value vs previous year (CHF) C	-15.07%	-0.30%	-0.04% ¹

As of:	31.10.2022	31.10.2021	31.10.2020
Net asset value (USD) IM	5,338,761	6,571,362	8,971,589
Units outstanding at the end of the period (USD) IM	4,854	5,219	7,242
Net asset value per unit at the end of the period (USD) IM	1,099.87	1,259.12	1,238.88
Net asset value per unit at the beginning of the period (USD) IM	1,259.12	1,238.88	1,193.24
Percent change in asset value vs previous year (USD) IM	-12.65%	1.63%	3.82%

¹ Since launching 31.01.2020

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

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

Statement of net assets as of 31.10.2022

	31.10.2022
Assets	USD
Bank balance	
Current account balance	3,753,727.95
Money market instruments	4,918,778.15
Transferable securities	
Bonds, convertible bonds, warrant bonds	134,271,841.00
Derivative financial instruments	419,215.19
Other assets	1,758,236.47
Total assets	145,121,798.76
Liabilities	-541,177.35
Net assets	144,580,621.41

Statement of income for the period from 01.05.2022 to 31.10.2022

	31.10.2022
Earnings	USD
Earnings from cash in banks	49,204.72
Earnings from transferable securities	
Bonds, convertible bonds, warrant bonds	2,793,238.12
Other earnings	100,000.00
Buying into current earnings with the issue of units	46,898.69
Total earnings	2,989,341.53
Expenses	31.10.2022
	USD
Interest payable	62.71
Remunerations as specified by internal regulations	113,779.40
Hedge costs	2,551.85
Other expenses	31,791.37
Adjustment of current earnings with the redemption of units	71,600.27
Total expenses	219,785.60
Net earnings	2,769,555.93
Capital gains and capital losses realized	-9,265,161.49
Profit or loss realized	-6,495,605.56
Capital gains and capital losses not realized	-8,620,905.21
Net profit / loss	-15,116,510.77

Change in net assets

31.10.2022

USD

Net assets at the beginning of the period under review	160,787,452.88
Distributions	0.00
Balance from unit movements	-1,090,320.70
Net profit / loss	-15,116,510.77
Net assets at the end of the period under review	144,580,621.41

Changes in the number of units outstanding

31.10.2022

Number

LGT Sustainable Bond Fund EM Defensive (USD) B	
Number of units outstanding at the beginning of the period	1,920.869
Number of units issued	1,864.000
Number of units redeemed	-865.869
Number of units outstanding at the end of the period	2,919.000

31.10.2022

Number

LGT Sustainable Bond Fund EM Defensive (CHF) B	
Number of units outstanding at the beginning of the period	1,379.105
Number of units issued	0.000
Number of units redeemed	-463.105
Number of units outstanding at the end of the period	916.000

31.10.2022

Number

LGT Sustainable Bond Fund EM Defensive (EUR) B	
Number of units outstanding at the beginning of the period	2,961.000
Number of units issued	2,006.000
Number of units redeemed	-183.000
Number of units outstanding at the end of the period	4,784.000

31.10.2022

Number

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

31.10.2022

Number

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

31.10.2022
Number

LGT Sustainable Bond Fund EM Defensive (CHF) C	
Number of units outstanding at the beginning of the period	3,317.000
Number of units issued	1,181.000
Number of units redeemed	-499.000
Number of units outstanding at the end of the period	3,999.000

31.10.2022
Number

LGT Sustainable Bond Fund EM Defensive (USD) IM	
Number of units outstanding at the beginning of the period	8,386.000
Number of units issued	92.000
Number of units redeemed	-3,624.000
Number of units outstanding at the end of the period	4,854.000

Inventory of fund assets

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Securities							
Bonds							
<i>Bonds, listed on an official stock exchange</i>							
CHF							
CH0511762038 0.5225 % Africa Fin	2019 - 23	3,850,000	0	0	3,850,000	3,775,659.52	2.61
CH0553331882 0.7000 % Corp Andina	2020 - 25	3,000,000	0	0	3,000,000	2,889,554.18	2.00
Total						6,665,213.70	4.61
EUR							
XS2339427747 0.3750 % AE Tel	2021 - 28	2,000,000	0	0	2,000,000	1,649,950.92	1.14
XS1839682116 3.5000 % Bulgar Engy	2018 - 25	1,500,000	0	0	1,500,000	1,307,408.70	0.90
XS2171875839 2.7500 % CPI PROP GR	2020 - 26	3,000,000	0	0	3,000,000	2,277,454.12	1.58
XS2337285865 1.0000 % Fomento Eco	2021 - 33	2,000,000	0	0	2,000,000	1,305,016.89	0.90
XS2010030752 1.3750 % Hungar Dvlp	2020 - 25	3,000,000	0	0	3,000,000	2,678,506.65	1.85
XS1646530565 2.0000 % Ignitis Grupe	2017 - 27	2,850,000	0	0	2,850,000	2,449,401.76	1.69
XS1972557737 0.5000 % LG Chem	2019 - 23	1,300,000	0	0	1,300,000	1,271,222.25	0.88
XS2203802462 3.3750 % NE Property	2020 - 27	1,000,000	0	0	1,000,000	772,494.09	0.53
XS2346922755 1.4500 % Steel Fdg	2021 - 26	2,000,000	0	0	2,000,000	1,086,180.82	0.75
Total						14,797,636.20	10.23
IDR							
XS1377496457 7.8750 % IADB	2016 - 23	50,000,000,000	0	0	50,000,000,000	3,202,558.98	2.22
IDG000010208 5.6250 % Indonesia	2012 - 23	20,000,000,000	0	20,000,000,000	0	0.00	0.00
Total						3,202,558.98	2.22
INR							
US45950VEM46 6.3000 % IFC	2014 - 24	399,060,000	0	0	399,060,000	4,662,496.17	3.22
Total						4,662,496.17	3.22
MXN							
XS1760775145 7.7500 % EIB	2018 - 25	100,000,000	0	0	100,000,000	4,775,225.79	3.30

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
Total						4,775,225.79	3.30
PEN							
US715638AY86 82.0000 % Peru	2009 - 26	7,000	0	0	7,000	1,809,735.23	1.25
Total						1,809,735.23	1.25
USD							
XS2080819779 3.0000 % AAC Tech Hldg	2019 - 24	2,000,000	0	0	2,000,000	1,700,000.00	1.18
XS1854172043 6.2500 % Adani Green	2019 - 24	1,500,000	0	1,500,000	0	0.00	0.00
USP01703AB65 5.3750 % Alpek	2013 - 23	2,000,000	0	0	2,000,000	1,996,140.00	1.38
US02364WBJ36 2.8750 % Am Movil	2020 - 30	900,000	1,000,000	0	1,900,000	1,559,653.00	1.08
USP3697UAD02 5.0000 % Andina	2013 - 23	3,000,000	0	0	3,000,000	2,971,680.00	2.06
USG0398NZ620 2.3750 % Antofagasta	2020 - 30	750,000	1,000,000	0	1,750,000	1,284,360.00	0.89
XS2216900105 2.1630 % Axiata SPV2	2020 - 30	2,000,000	0	0	2,000,000	1,558,620.00	1.08
XS1382802095 4.3570 % Axiata SPV2	2016 - 26	1,545,000	0	0	1,545,000	1,491,450.30	1.03
USV0002UAA52 3.5750 % Az Pow Energ	2021 - 26	2,000,000	0	2,000,000	0	0.00	0.00
XS1650033571 5.0000 % Banque Quest Africaine de Developement	2017 - 27	2,000,000	0	0	2,000,000	1,776,223.44	1.23
USG10367AA14 4.1380 % Bermuda	2012 - 23	2,265,000	0	2,265,000	0	0.00	0.00
USG10367AB96 4.8540 % Bermuda	2013 - 24	2,280,000	0	2,280,000	0	0.00	0.00
XS2063540038 4.7000 % BOAD	2019 - 31	500,000	500,000	0	1,000,000	753,678.31	0.52
XS2025437406 3.0000 % China Meng	2019 - 24	2,750,000	0	0	2,750,000	2,635,765.00	1.82
XS2075784103 6.4500 % CIFH Hldgs	2019 - 24	1,990,000	0	0	1,990,000	157,708.40	0.11
US191241AJ70 1.8500 % Coca-Cola	2020 - 32	2,000,000	0	0	2,000,000	1,456,160.00	1.01
XS2240971742 3.1250 % Country Gardens Holdings	2020 - 25	2,000,000	0	0	2,000,000	169,980.00	0.12
XS1077883012 3.5000 % Emirates Telecommunications Group	2014 - 24	610,000	0	0	610,000	592,554.00	0.41
USP37110AK24 3.7500 % ENAP	2016 - 26	2,250,000	0	0	2,250,000	1,994,625.00	1.38
USP37110AN62 5.2500 % ENAP	2018 - 29	1,250,000	0	0	1,250,000	1,142,750.00	0.79
US29246RAA14 4.2500 % Enel Gener	2014 - 24	987,000	0	0	987,000	956,580.66	0.66

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS1624183197							
3.2500 % ENN Energy Holdings	2017 - 22	1,600,000	0	1,600,000	0	0.00	0.00
USG3066LAF88							
2.6250 % ENN Engy	2020 - 30	1,190,000	0	0	1,190,000	924,273.00	0.64
USP37115AE50							
4.8750 % Entel	2013 - 24	2,000,000	0	0	2,000,000	1,982,800.00	1.37
US33938XAC92							
3.7500 % Flex	2020 - 26	2,000,000	0	0	2,000,000	1,852,531.70	1.28
US33938EAS63							
5.0000 % Flex	2013 - 23	0	2,100,000	0	2,100,000	2,097,694.52	1.45
XS2236362849							
1.6250 % Foxcon FE	2020 - 25	2,780,000	0	0	2,780,000	2,454,350.80	1.70
XS2236363227							
2.5000 % Foxcon FE	2020 - 30	1,100,000	0	0	1,100,000	849,992.00	0.59
USY7141BAA18							
4.7630 % Freeport ID	2022 - 27	2,000,000	0	0	2,000,000	1,808,800.00	1.25
USY7141BAB90							
5.3150 % Freeport ID	2022 - 32	500,000	0	0	500,000	414,320.00	0.29
USG3925DAD24							
4.8750 % Gerdau Tde	2017 - 27	2,000,000	0	0	2,000,000	1,914,860.00	1.32
XS1993827135							
5.1250 % Gold Fields	2019 - 24	3,500,000	0	0	3,500,000	3,428,880.00	2.37
XS2196334838							
3.2500 % Hikma Finance USA	2020 - 25	2,800,000	0	0	2,800,000	2,573,844.00	1.78
XS2357744619							
2.2500 % HK Land	2021 - 31	1,500,000	200,000	0	1,700,000	1,287,481.43	0.89
USP58072AS10							
3.8500 % Inversiones	2020 - 30	0	400,000	0	400,000	333,496.00	0.23
USP58072AG71							
4.3750 % Inversiones	2013 - 23	500,000	0	0	500,000	495,650.00	0.34
USP58072AK83							
4.7500 % Inversiones	2014 - 24	2,000,000	0	0	2,000,000	1,951,740.00	1.35
XS1910118055							
4.1250 % Johnson Ele	2019 - 24	0	275,000	0	275,000	266,486.00	0.18
USL5828LAB55							
4.8750 % Klabin	2017 - 27	1,500,000	0	0	1,500,000	1,426,500.00	0.99
XS2465969132							
3.5000 % Korea Water	2022 - 25	500,000	0	0	500,000	478,249.22	0.33
XS1477561606							
2.1250 % KOSME	2016 - 26	0	1,000,000	0	1,000,000	884,210.00	0.61
XS2357433536							
1.3750 % KT	2021 - 27	1,000,000	0	0	1,000,000	845,791.76	0.58
USY5257YAM94							
6.5360 % Lenovo	2022 - 32	0	1,500,000	0	1,500,000	1,277,850.00	0.88
XS2125052261							
5.8750 % Lenovo Group	2020 - 25	1,500,000	0	0	1,500,000	1,439,445.00	1.00
USY52758AC63							
3.2500 % LG Chem	2019 - 24	2,000,000	0	0	2,000,000	1,911,640.00	1.32
XS1633950453							
3.8750 % Longfor Group Holdings	2017 - 22	1,750,000	0	1,750,000	0	0.00	0.00
USP3100SAC81							
5.6000 % Mabe	2018 - 28	2,000,000	0	2,000,000	0	0.00	0.00

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
XS2213668085 1.6250 % MTR	2020 - 30	3,200,000	200,000	0	3,400,000	2,640,440.00	1.83
XS1509084775 2.5000 % MTR Corp	2016 - 26	787,000	0	0	787,000	720,868.39	0.50
USP7S81YAB11 1.8750 % Orbia	2021 - 26	2,000,000	0	0	2,000,000	1,672,360.00	1.16
US71567RAN61 2.3000 % Per Pe SBSN	2020 - 25	2,800,000	0	0	2,800,000	2,601,814.24	1.80
XS0279120793 0.0000 % Peru Enhanced	2006 - 25	9,500,000	0	0	9,500,000	2,664,879.09	1.84
US731011AT95 3.0000 % Poland	2012 - 23	4,000,000	0	0	4,000,000	3,972,226.48	2.75
USN7163RAA16 3.6800 % Prosus	2020 - 30	1,500,000	0	0	1,500,000	1,103,490.00	0.76
USL7909CAA55 5.3000 % Raizen F Fin	2017 - 27	3,400,000	200,000	0	3,600,000	3,414,852.00	2.36
XS2362538642 2.7500 % REC	2021 - 27	1,000,000	0	0	1,000,000	854,870.00	0.59
XS1902341939 5.2500 % REC	2018 - 23	2,450,000	0	0	2,450,000	2,430,669.50	1.68
XS2228112954 2.1500 % Sabic Cap I	2020 - 30	3,000,000	0	0	3,000,000	2,340,900.00	1.62
XS1992985694 3.8900 % Saudi Telecom	2019 - 29	1,000,000	0	0	1,000,000	906,000.00	0.63
XS2199713384 0.0000 % Sibur Securities	2020 - 25	2,000,000	0	2,000,000	0	0.00	0.00
XS1253849357 3.2500 % SingTel	2015 - 25	2,200,000	0	0	2,200,000	2,093,388.00	1.45
USG83113AC73 0.0000 % SPARC EM	2017 - 22	870,000	0	0	870,000	106,805.69	0.07
XS0841671000 0.0000 % Steel Cap	2012 - 22	3,000,000	0	0	3,000,000	0.00	0.00
US86964WAF95 6.0000 % Suzano AT	2019 - 29	2,000,000	0	0	2,000,000	1,896,360.00	1.31
US88032XAE40 2.9850 % Tencent	2018 - 23	1,200,000	0	0	1,200,000	1,194,468.00	0.83
US88032XAJ37 4.8316 % Tencent Holdings	2018 - 23	1,500,000	0	0	1,500,000	1,497,045.00	1.04
XS2417084030 2.7500 % The Link	2022 - 32	2,000,000	0	0	2,000,000	1,588,200.00	1.10
USP3083SAD73 4.7000 % Trans	2019 - 34	550,000	0	0	550,000	476,905.00	0.33
USP9406GAC26 5.2500 % Trust F/1401	2015 - 26	2,000,000	0	0	2,000,000	1,786,820.00	1.24
USG91139AC27 0.7500 % TSMC Global	2020 - 25	3,000,000	0	0	3,000,000	2,616,420.00	1.81
USY9048BAA18 2.8000 % UltraTech	2021 - 31	2,000,000	0	0	2,000,000	1,482,980.00	1.03
XS1958532829 4.2000 % Vanke RE	2019 - 24	2,000,000	0	0	2,000,000	1,197,400.00	0.83
Total						98,358,974.93	68.04
Total Bonds, listed on an official stock exchange						134,271,841.00	92.87

ISIN/Description ¹	Term	30.04.2022 Quantity/ Nominal	Purchase ²	Sale ³	31.10.2022 Quantity/ Nominal	Market value in USD ⁴	in % ⁴
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Money market instruments

Money market instruments, listed on an official stock exchange

USD

US912796U310							
0.0000 % USA TB	2022 - 23	0	5,000,000	0	5,000,000	4,918,778.15	3.40
Total Money market instruments, listed on an official stock exchange						4,918,778.15	3.40

Total Securities						139,190,619.15	96.27
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Total Securities						139,190,619.15	96.27
Current account balance						3,753,727.95	2.60
Derivative financial instruments						419,215.19	0.29
Other assets						1,758,236.47	1.22
Total assets as of 31.10.2022						145,121,798.76	100.37
Liabilities						-541,177.35	-0.37
Net assets as of 31.10.2022						144,580,621.41	100.00

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

Currency		Amount	against	Counter value	Maturity	Counterparty	Market value in USD ⁴	in % ⁴
CHF	Purchase	126,006,035.43	USD	126,036,662.34	21.11.2022	LGT Bank AG	209,872.74	0.15
CHF	Purchase	758,347.24	USD	758,531.56	21.11.2022	LGT Bank AG	1,263.09	0.00
CHF	Purchase	3,403,366.48	USD	3,404,193.70	21.11.2022	LGT Bank AG	5,668.57	0.00
CHF	Purchase	58,720.38	USD	58,561.85	21.11.2022	LGT Bank AG	270.61	0.00
CHF	Purchase	31,698.27	USD	31,974.79	21.11.2022	LGT Bank AG	-216.02	0.00
EUR	Purchase	1,710.08	USD	1,705.98	21.11.2022	LGT Bank AG	-13.26	0.00
EUR	Purchase	4,167,413.23	USD	4,073,696.44	21.11.2022	LGT Bank AG	51,413.78	0.04
EUR	Purchase	5,126,052.01	USD	5,010,777.35	21.11.2022	LGT Bank AG	63,240.61	0.04
CHF	Sale	1,273,868.50	USD	1,272,490.39	21.11.2022	LGT Bank AG	-3,809.46	0.00
CHF	Sale	7,868.44	USD	7,884.90	21.11.2022	LGT Bank AG	1.44	0.00
CHF	Sale	8,498.10	USD	8,546.96	21.11.2022	LGT Bank AG	32.64	0.00
CHF	Sale	34,743.40	USD	35,044.86	21.11.2022	LGT Bank AG	235.15	0.00
CHF	Sale	4,255.10	USD	4,243.42	21.11.2022	LGT Bank AG	-19.80	0.00
CHF	Sale	20,600.40	USD	20,604.46	21.11.2022	LGT Bank AG	-35.26	0.00
EUR	Sale	41,503.63	USD	40,710.79	21.11.2022	LGT Bank AG	-371.54	0.00
EUR	Sale	73,893.64	USD	72,887.73	21.11.2022	LGT Bank AG	-255.82	0.00
CHF	Sale	6,615,000.00	USD	6,726,047.04	13.01.2023	LGT Bank AG	51,914.22	0.04
EUR	Sale	15,525,000.00	USD	14,961,442.50	13.01.2023	LGT Bank AG	-480,679.63	-0.33
Total Forward exchange transactions							-101,487.94	-0.07

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

Futures

Description	Number of contracts	Contract size	Maturity	Counterparty	Contract volume in USD	Market value in USD ⁴	in % ⁴
US 10yr Note DEC 22	-25	100,000.00	30.12.2022	CBOT	-2,764,843.75	170,312.50	0.12
US 5yr Note DEC 22	-75	100,000.00	05.01.2023	CBOT	-7,994,531.25	350,390.63	0.24
Total					-10,759,375.00	520,703.13	0.36
Total open derivative financial instruments at the end of the period under review						419,215.19	0.29

Transactions derivative financial instruments during the period under review

Forward exchange transactions

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	CHF	USD	18,462.40	19,465.29
20.05.2022	CHF	USD	1,238,836.23	1,317,577.28
20.05.2022	CHF	USD	134,979,971.92	143,559,366.80

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.05.2022	CHF	USD	111,752.88	114,321.92
20.05.2022	CHF	USD	3,132,625.34	3,331,736.58
20.05.2022	EUR	USD	5,512,877.09	5,953,328.41
20.05.2022	EUR	USD	2,780,014.72	3,002,124.00
20.05.2022	USD	CHF	31,624.97	30,892.92
20.05.2022	USD	CHF	1,496,965.92	1,463,391.97
20.05.2022	USD	CHF	40,160.91	37,973.02
20.05.2022	USD	CHF	17,529.41	17,258.46
20.05.2022	USD	CHF	3,892.88	3,692.48
20.05.2022	USD	CHF	1,208,678.57	1,210,854.19
20.05.2022	USD	CHF	16,438.02	15,542.51
20.05.2022	USD	CHF	2,874.61	2,749.89
20.05.2022	USD	CHF	12,734.30	12,439.53
20.05.2022	USD	CHF	3,106,410.95	3,112,002.49
20.05.2022	USD	CHF	60,072.20	58,271.36
20.05.2022	USD	CHF	131,692,950.42	131,929,997.73
20.05.2022	USD	CHF	1,677,996.09	1,586,582.22
20.05.2022	USD	EUR	36,815.83	33,855.66
20.05.2022	USD	EUR	2,797,447.50	2,691,147.19
20.05.2022	USD	EUR	28,129.84	26,577.05
20.05.2022	USD	EUR	5,601,346.72	5,388,500.93
20.05.2022	USD	EUR	70,260.25	64,610.99
20.05.2022	USD	EUR	63,005.40	59,765.17
20.05.2022	USD	EUR	997.87	924.99
20.05.2022	USD	EUR	28,957.56	27,509.83
21.06.2022	CHF	USD	1,210,854.19	1,210,652.01
21.06.2022	CHF	USD	79,079.12	82,693.83
21.06.2022	CHF	USD	131,929,997.73	131,907,969.10
21.06.2022	CHF	USD	3,112,002.49	3,111,482.87
21.06.2022	CHF	USD	70,812.44	70,798.49
21.06.2022	CHF	USD	72,882.40	76,122.32
21.06.2022	CHF	USD	48,864.60	49,298.58
21.06.2022	EUR	USD	2,737.41	2,881.74
21.06.2022	EUR	USD	911.67	966.48
21.06.2022	EUR	USD	5,388,500.93	5,609,774.33
21.06.2022	EUR	USD	2,691,147.19	2,801,656.46
21.06.2022	USD	CHF	3,158,883.31	3,162,358.08
21.06.2022	USD	CHF	18,861.58	18,866.16
21.06.2022	USD	CHF	1,858.93	1,810.94
21.06.2022	USD	CHF	130,124,469.19	130,267,606.11
21.06.2022	USD	CHF	1,190,678.28	1,191,988.03
21.06.2022	USD	CHF	1,890.97	1,818.02
21.06.2022	USD	CHF	3,651.58	3,619.60
21.06.2022	USD	CHF	1,661,987.76	1,662,391.62
21.06.2022	USD	CHF	14,194.66	13,608.45
21.06.2022	USD	CHF	50,588.58	50,600.87
21.06.2022	USD	CHF	77,067.24	73,669.50
21.06.2022	USD	CHF	77,649.99	74,345.75
21.06.2022	USD	CHF	1,809.45	1,809.84
21.06.2022	USD	EUR	73,884.70	70,960.69
21.06.2022	USD	EUR	940.98	903.74

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
21.06.2022	USD	EUR	15,368.56	14,599.52
21.06.2022	USD	EUR	5,535,027.64	5,317,540.24
21.06.2022	USD	EUR	1,900.65	1,825.76
21.06.2022	USD	EUR	2,743,089.85	2,635,305.84
21.06.2022	USD	EUR	42,948.43	41,248.73
21.06.2022	USD	EUR	951.05	912.68
01.07.2022	USD	CHF	7,427,084.46	6,850,000.00
01.07.2022	USD	EUR	18,993,369.00	17,000,000.00
20.07.2022	CHF	USD	130,267,606.11	130,427,118.48
20.07.2022	CHF	USD	1,191,988.03	1,193,447.62
20.07.2022	CHF	USD	3,162,358.08	3,166,230.38
20.07.2022	CHF	USD	25,001.20	26,141.82
20.07.2022	CHF	USD	109,017.36	111,129.15
20.07.2022	EUR	USD	2,696.04	2,815.24
20.07.2022	EUR	USD	5,317,540.24	5,545,152.23
20.07.2022	EUR	USD	896.89	912.66
20.07.2022	EUR	USD	2,635,305.84	2,748,107.47
20.07.2022	EUR	USD	2,694.54	2,762.84
20.07.2022	USD	CHF	31,489.28	30,720.69
20.07.2022	USD	CHF	404,460.91	396,158.54
20.07.2022	USD	CHF	11,046.73	10,723.08
20.07.2022	USD	CHF	12,694.20	12,384.36
20.07.2022	USD	CHF	3,236,956.75	3,168,333.27
20.07.2022	USD	CHF	800,413.90	783,445.13
20.07.2022	USD	CHF	2,756.95	2,672.70
20.07.2022	USD	CHF	7,397.88	7,119.44
20.07.2022	USD	CHF	1,426,814.34	1,399,766.22
20.07.2022	USD	CHF	131,659,010.92	128,867,839.89
20.07.2022	USD	CHF	80,540.34	76,807.46
20.07.2022	USD	EUR	1,877.33	1,794.64
20.07.2022	USD	EUR	949.43	900.48
20.07.2022	USD	EUR	27,071.48	26,592.63
20.07.2022	USD	EUR	1,795.88	1,786.66
20.07.2022	USD	EUR	1,910.78	1,800.34
20.07.2022	USD	EUR	58,618.02	58,316.99
20.07.2022	USD	EUR	938.37	898.68
20.07.2022	USD	EUR	2,628,160.88	2,607,819.88
20.07.2022	USD	EUR	5,300,245.19	5,259,223.25
22.08.2022	CHF	USD	62,935.11	65,537.06
22.08.2022	CHF	USD	3,168,333.27	3,245,155.84
22.08.2022	CHF	USD	88,147.00	91,957.92
22.08.2022	CHF	USD	783,445.13	802,441.32
22.08.2022	CHF	USD	79,096.97	83,105.31
22.08.2022	CHF	USD	128,867,839.89	131,992,498.30
22.08.2022	EUR	USD	2,607,819.88	2,634,349.23
22.08.2022	EUR	USD	2,675.73	2,739.50
22.08.2022	EUR	USD	5,259,223.25	5,312,725.33
22.08.2022	USD	CHF	3,551,051.68	3,374,564.41
22.08.2022	USD	CHF	135,607,534.35	128,867,839.89
22.08.2022	USD	CHF	1,839.07	1,762.94
22.08.2022	USD	CHF	3,652.70	3,530.12

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
22.08.2022	USD	CHF	3,746.91	3,561.56
22.08.2022	USD	CHF	824,418.74	783,445.13
22.08.2022	USD	CHF	4,515.69	4,409.00
22.08.2022	USD	CHF	11,105.53	10,684.32
22.08.2022	USD	EUR	2,654,390.68	2,606,944.29
22.08.2022	USD	EUR	2,726.28	2,664.00
22.08.2022	USD	EUR	906.04	887.32
22.08.2022	USD	EUR	5,354,941.11	5,259,223.25
20.09.2022	CHF	USD	22,305.00	23,216.04
20.09.2022	CHF	USD	128,867,839.89	135,929,657.45
20.09.2022	CHF	USD	13,407.75	13,943.78
20.09.2022	CHF	USD	783,445.13	826,377.07
20.09.2022	CHF	USD	3,374,564.41	3,559,486.87
20.09.2022	CHF	USD	104,017.68	105,809.35
20.09.2022	EUR	USD	5,259,223.25	5,364,423.49
20.09.2022	EUR	USD	2,606,944.29	2,659,091.00
20.09.2022	USD	CHF	815,409.17	783,445.13
20.09.2022	USD	CHF	3,629,821.80	3,487,532.79
20.09.2022	USD	CHF	134,125,561.92	128,867,839.89
20.09.2022	USD	CHF	3,718.17	3,575.40
20.09.2022	USD	CHF	4,521.56	4,445.20
20.09.2022	USD	CHF	6,531.56	6,250.65
20.09.2022	USD	CHF	13,000.39	12,490.80
20.09.2022	USD	EUR	5,256,067.72	5,259,223.25
20.09.2022	USD	EUR	2,604,480.29	2,606,043.92
20.09.2022	USD	EUR	902.92	900.37
30.09.2022	USD	CHF	7,109,867.84	6,715,000.00
30.09.2022	USD	EUR	16,537,733.52	15,610,000.00
20.10.2022	CHF	USD	3,487,532.79	3,639,374.78
20.10.2022	CHF	USD	110,093.76	112,356.97
20.10.2022	CHF	USD	783,445.13	817,555.17
20.10.2022	CHF	USD	38,858.16	40,360.46
20.10.2022	CHF	USD	128,867,839.89	134,478,554.13
20.10.2022	EUR	USD	2,606,043.92	2,609,843.53
20.10.2022	EUR	USD	1,755,040.70	1,695,583.43
20.10.2022	EUR	USD	5,259,223.25	5,266,891.20
20.10.2022	USD	CHF	9,225.92	9,040.41
20.10.2022	USD	CHF	7,663.44	7,648.60
20.10.2022	USD	CHF	123,847.23	121,792.98
20.10.2022	USD	CHF	1,546,028.26	1,514,834.05
20.10.2022	USD	CHF	10,596.15	10,470.72
20.10.2022	USD	CHF	756,003.63	758,347.24
20.10.2022	USD	CHF	3,392,848.65	3,403,366.48
20.10.2022	USD	CHF	3,587.45	3,515.32
20.10.2022	USD	CHF	10,151.60	9,745.45
20.10.2022	USD	CHF	917.24	883.14
20.10.2022	USD	CHF	8,583.09	8,408.88
20.10.2022	USD	CHF	125,616,623.90	126,006,035.43
20.10.2022	USD	CHF	1,361,011.97	1,346,970.41
20.10.2022	USD	CHF	45,668.52	45,197.36
20.10.2022	USD	CHF	42,368.12	41,513.26

Maturity	Purchase	Sale	Purchase Amount	Sale Amount
20.10.2022	USD	EUR	863.87	875.61
20.10.2022	USD	EUR	57,292.64	58,612.72
20.10.2022	USD	EUR	103,226.40	106,202.40
20.10.2022	USD	EUR	27,196.59	27,980.66
20.10.2022	USD	EUR	4,064,894.86	4,167,413.23
20.10.2022	USD	EUR	55,972.62	57,937.99
20.10.2022	USD	EUR	60,716.15	62,115.11
20.10.2022	USD	EUR	12,750.54	13,118.14
20.10.2022	USD	EUR	4,999,951.13	5,126,052.01

Transactions in exposure-decreasing derivatives during the period under review

Futures

Description	Maturity	Purchases/Contracts	Sales/Contracts
US 10yr Note JUN 22	30.06.2022	25	0
US 10yr Note SEP 22	30.09.2022	25	25
US 5yr Note JUN 22	06.07.2022	75	0
US 5yr Note SEP 22	05.10.2022	75	75

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

Notes to the 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 2022

AUD	1.00	=	USD	0.6395	BRL	1.00	=	USD	0.1905
CAD	1.00	=	USD	0.7331	CHF	1.00	=	USD	0.9996
CLP	1.00	=	USD	0.0011	CNY	1.00	=	USD	0.1365
CZK	1.00	=	USD	0.0404	DKK	1.00	=	USD	0.1328
EUR	1.00	=	USD	0.9883	GBP	1.00	=	USD	1.1516
IDR	100.00	=	USD	0.0064	INR	1.00	=	USD	0.0121
JPY	100.00	=	USD	0.6728	MXN	1.00	=	USD	0.0504

MYR	1.00	=	USD	0.2115	NOK	1.00	=	USD	0.0962
NZD	1.00	=	USD	0.5805	PEN	1.00	=	USD	0.2506
PLN	1.00	=	USD	0.2097	RUB	1.00	=	USD	0.0162
SEK	1.00	=	USD	0.0905					

Effective costs and Total Expense Ratio (TER)

Name	Management fee in %	Operations fee in %	TER 1 in %	TER 2 in %
LGT Sustainable Quality Equity Fund Hedged (USD) A	1.50	0.10	1.71	1.71
LGT Sustainable Quality Equity Fund Hedged (CHF) A	1.50	0.10	1.75	1.75
LGT Sustainable Quality Equity Fund Hedged (EUR) A	1.50	0.10	1.75	1.75
LGT Sustainable Quality Equity Fund Hedged (USD) B	1.50	0.10	1.71	1.71
LGT Sustainable Quality Equity Fund Hedged (CHF) B	1.50	0.10	1.75	1.75
LGT Sustainable Quality Equity Fund Hedged (EUR) B	1.50	0.10	1.75	1.75
LGT Sustainable Quality Equity Fund Hedged (CHF) I1	0.70	0.01	0.86	0.86
LGT Sustainable Quality Equity Fund Hedged (EUR) I1	0.70	0.01	0.86	0.86
LGT Sustainable Quality Equity Fund Hedged (USD) C	0.70	0.05	0.86	0.86
LGT Sustainable Quality Equity Fund Hedged (CHF) C	0.70	0.05	0.90	0.90
LGT Sustainable Quality Equity Fund Hedged (EUR) C	0.70	0.05	0.90	0.90
LGT Sustainable Quality Equity Fund Hedged (USD) IM	0.00	0.01	0.12	0.12
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) B	0.90	0.15	1.06	1.06
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) B	0.90	0.15	1.10	1.10
LGT Sustainable Short Duration Corporate Bond Fund Hedged (USD) B	0.90	0.15	1.10	1.10
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) I1	0.45	0.09	0.55	0.55
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I1	0.45	0.09	0.59	0.59
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) I2	0.04	0.02	0.07	0.07
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) C	0.45	0.09	0.55	0.55
LGT Sustainable Short Duration Corporate Bond Fund Hedged (CHF) C	0.45	0.09	0.59	0.59
LGT Sustainable Short Duration Corporate Bond Fund Hedged (EUR) IM	0.00	0.06	0.07	0.07
LGT Sustainable Bond Fund EM Defensive (USD) B	1.20	0.25	1.49	1.49
LGT Sustainable Bond Fund EM Defensive (CHF) B	1.20	0.25	1.53	1.53
LGT Sustainable Bond Fund EM Defensive (EUR) B	1.20	0.25	1.53	1.53
LGT Sustainable Bond Fund EM Defensive (EUR) I1	0.55	0.09	0.72	0.72
LGT Sustainable Bond Fund EM Defensive (CHF) I2	0.04	0.02	0.10	0.10
LGT Sustainable Bond Fund EM Defensive (CHF) C	0.55	0.09	0.72	0.72
LGT Sustainable Bond Fund EM Defensive (USD) IM	0.00	0.06	0.10	0.10

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.

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	6,363.92
LGT Sustainable Short Duration Corporate Bond Fund Hedged	EUR	69,026.33
LGT Sustainable Bond Fund EM Defensive	USD	13,323.35

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 2022, there were no securities lent.

Derivatives coverage

Derivatives are used in accordance with the modified commitment approach. The corresponding limits were complied with as of 31 October 2022, resulting in the following values:

Name	Derivatives risk in % of the NAV	Overall risk in % of the NAV
LGT Sustainable Quality Equity Fund Hedged	28.18	128.18
LGT Sustainable Short Duration Corporate Bond Fund Hedged	0.45	100.45
LGT Sustainable Bond Fund EM Defensive	0.29	100.29

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

Details of the remuneration policy

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

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

The total number of identified staff employed by the company as per 31 October 2022 was four. One of them qualifies as risk taker and three of them are responsible for certain control functions. The identified staff are responsible for all the investment funds of the company, the total net assets of which amount to approximately CHF 32.6 billion as per 31 October 2022.

Depositories

LGT Sustainable Quality Equity Fund Hedged

RBC Investor Services Bank S.A., Dublin

LGT Sustainable Short Duration Corporate Bond Fund Hedged

DB Deutsche Bank AG, Frankfurt am Main

EC Euroclear Bank, Brussels

SIX SIS AG, Zurich

UBS AG, Zurich

LGT Sustainable Bond Fund EM Defensive

EC Euroclear Bank, Brussels

SIX SIS AG, Zurich

UBS AG, Zurich

Events after the reporting period

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

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

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

www.lgt.com

