



Semi-Annual Report

LGT Funds SICAV

Investment company with variable capital
under the laws of Liechtenstein

LGT Capital Partners (FL) Ltd.

As of 31 October 2023

Unaudited Semi-Annual Report as of 31 October 2023

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Sales restrictions

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

Organisation

Investment Company / UCITS

LGT Funds SICAV, Herrengasse 12, 9490 Vaduz, Liechtenstein

Board of Directors of the Investment Company

Andrea Wenaweser, president

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

Roger Gauch, director

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

Dr. Konrad Bächinger, director

Management Company

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

Board of Directors of the Management Company

Dr. André Lagger, president

Chief Executive Officer, LGT Financial Services Ltd., Vaduz

Werner von Baum, vice president

Chief Risk Officer, LGT Capital Partners Ltd., Pfäeffikon

Dr. Magnus Pirovino, director

Board of Management of the Management Company

Roger Gauch

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

Lars Inderwildi

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

Alois Wille

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

Pierre-André Wirth

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

Depository

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

Asset manager

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

With partial delegation for the following sub-funds:

LGT Sustainable Equity Fund Europe

LGT Sustainable Equity Fund Global

LGT Fixed Maturity Bond Fund 2023 (in liquidation)

LGT Fixed Maturity Bond Fund 2024

LGT Fixed Maturity Bond Fund 2026

LGT Fixed Maturity Bond Fund 2025

LGT Fixed Maturity Bond Fund 2026/II

to:

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

and for the following sub-funds:

LGT Sustainable Equity Fund Europe

LGT Sustainable Equity Fund Global

to:

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

Administrator

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

Auditor

PricewaterhouseCoopers Ltd., Birchstrasse 160, 8050 Zurich, Switzerland

Paying agent and authorized distributor in Liechtenstein

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

Information and sales

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

Phone +423 235 11 22

Contacts in Switzerland

Representative

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

Paying agent

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

Facilities in Germany

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

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

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

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

Facilities in Austria

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

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

Facilities in Denmark

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

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

Licensed for distribution

| Name | Liechtenstein | Austria | Denmark | Finland | France | Germany | Iceland | Italy | Norway | Singapore | Spain | Sweden | Switzerland |
|--|---------------|---------|---------|---------|--------|---------|---------|-------|--------|----------------|-------|--------|-------------|
| LGT Sustainable Money Market Fund (CHF) | X | X | | | | X | | X | | X ¹ | | | X |
| LGT Sustainable Money Market Fund (EUR) | X | X | | | | X | | X | | X ¹ | X | | X |
| LGT Sustainable Money Market Fund (USD) | X | X | | | | X | | X | | X ¹ | X | | X |
| LGT Sustainable Bond Fund Global Inflation Linked | X | X | X | X | X | X | X | X | X | X ¹ | X | X | X |
| LGT EM LC Bond Fund | X | X | X | X | X | X | X | X | X | X ¹ | | X | X |
| LGT Sustainable Bond Fund Global | X | X | X | X | X | X | X | X | X | X ¹ | X | X | X |
| LGT Sustainable Bond Fund Global Hedged | X | X | | | | X | | X | | X ¹ | X | | X |
| LGT Sustainable Equity Fund Europe | X | X | | | | X | | X | | X ¹ | | | X |
| LGT Sustainable Equity Fund Global | X | X | X | X | X | X | X | X | X | X ¹ | X | X | X |
| LGT Fixed Maturity Bond Fund 2023 (in liquidation) | X | | | | | | | | | X ¹ | | | X |
| LGT Fixed Maturity Bond Fund 2024 | X | | | | | | | X | | X ¹ | | | X |
| LGT Fixed Maturity Bond Fund 2026 | X | X | | | | | | X | | X ¹ | | | X |
| LGT Fixed Maturity Bond Fund 2025 | X | | | | | | | | | X ¹ | | | X |

| Name | United Kingdom |
|--|----------------|
| LGT Sustainable Money Market Fund (CHF) | |
| LGT Sustainable Money Market Fund (EUR) | |
| LGT Sustainable Money Market Fund (USD) | |
| LGT Sustainable Bond Fund Global Inflation Linked | X |
| LGT EM LC Bond Fund | X |
| LGT Sustainable Bond Fund Global | X |
| LGT Sustainable Bond Fund Global Hedged | X |
| LGT Sustainable Equity Fund Europe | |
| LGT Sustainable Equity Fund Global | X |
| LGT Fixed Maturity Bond Fund 2023 (in liquidation) | |
| LGT Fixed Maturity Bond Fund 2024 | |
| LGT Fixed Maturity Bond Fund 2026 | |
| LGT Fixed Maturity Bond Fund 2025 | |

¹ only for institutional investors

Notices to investors and general information

Notices

Notice from 17 May 2023

LGT Capital Partners (FL) Ltd., as the Management Company of LGT Funds SICAV (the "UCITS"), which includes the sub-fund LGT Fixed Maturity Bond Fund 2023 ("sub-fund"), has already provided notice to investors about the approaching Maturity Date (31 May 2023) of the sub-fund as set out in the Articles of Association including Annexes relating to sub-funds and Prospectus of the UCITS (collectively the "UCITS Documentation").

97% of the outstanding units of the sub-fund were partially redeemed at the NAV of 31 May 2023. Partial liquidation proceeds were paid out to unitholders with value date 2 June 2023 by LGT Bank AG, Vaduz, in its capacity as depositary. The partial liquidation proceeds pay-out was in respect of the sub-fund's unit class (USD) A with the ISIN LI0459575598.

Unit dealing was discontinued with immediate effect.

The completion of the liquidation and the related final payment of liquidation proceeds are expected no later than within the next eighteen months. The final payment amount will be published on www.lafv.li and www.lgtcp.com/en/regulatory-information.

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

Notice from 27 June 2023

LGT Capital Partners (FL) Ltd. as the Management Company of LGT Funds SICAV (the "UCITS") has resolved several changes and amendments to the UCITS V Articles of Association including annexes relating to sub-funds and prospectus (collectively the "UCITS Documentation").

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

The Financial Market Authority of Liechtenstein (the "FMA") has approved the amendments to the UCITS Documentation as of 22 May 2023. The updated UCITS Documentation entered into force on 10 July 2023.

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

Notice from 11 October 2023

LGT Capital Partners (FL) Ltd. as the Management Company of LGT Funds SICAV has amended Annex A of the prospectus of LGT Funds SICAV in order to launch a new sub-fund, "LGT Fixed Maturity Bond Fund 2026/II", in accordance with LGT Funds Funds prospectus, articles of association and all appendices thereof (the "UCITS Documentation").

The Financial Market Authority of Liechtenstein (the "FMA") has approved the amendments to the UCITS Documentation as of 3 October 2023. The updated UCITS Documentation entered into force on 6 October 2023.

Updated version of the UCITS Documentation as well as the Key Information Document (the "KID") is available on the website www.lafv.li as well as on www.lgtcp.com/en/regulatory-information.

ISINs

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

| LGT Sustainable Money Market Fund (CHF) | | LGT Sustainable Money Market Fund (EUR) | | LGT Sustainable Money Market Fund (USD) | | LGT Sustainable Bond Fund Global Inflation Linked | |
|--|----------|--|-----------------------|--|-----------------------|--|----------------------|
| LI0015327682 | (CHF) B | LI0015327740 | (EUR) B | LI0015327757 | (USD) B | LI0114576429 | (EUR) A |
| LI0036240328 | (CHF) I1 | LI0036240435 | (EUR) I1 | LI0036240542 | (USD) I1 | LI0148578011 | (CHF) A |
| LI0247153419 | (CHF) C | LI0247153435 | (EUR) C | LI0247153450 | (USD) C | LI0148578029 | (GBP) A ¹ |
| LI0134096960 | (CHF) IM | LI0134096978 | (EUR) IM ¹ | LI0134096986 | (USD) IM ¹ | LI0148578003 | (USD) A |
| | | | | | | LI0017755534 | (EUR) B |
| | | | | | | LI0148578045 | (CHF) B |
| | | | | | | LI0148578052 | (GBP) B ¹ |
| | | | | | | LI0148578037 | (USD) B |
| | | | | | | LI0021090100 | (EUR) I1 |
| | | | | | | LI0148578078 | (CHF) I1 |
| | | | | | | LI0148578086 | (GBP) I1 |
| | | | | | | LI0148578060 | (USD) I1 |
| | | | | | | LI0247154680 | (EUR) C |
| | | | | | | LI0247154706 | (CHF) C |
| | | | | | | LI0247154730 | (GBP) C |
| | | | | | | LI0247154698 | (USD) C |
| | | | | | | LI1204229861 | (EUR) CA |
| | | | | | | LI1204229846 | (CHF) CA |
| | | | | | | LI1204229853 | (USD) CA |
| | | | | | | LI0036240674 | (EUR) IM |

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

| LGT Sustainable Equity Fund Global | | LGT Fixed Maturity Bond Fund 2023 (in liquidation) | | LGT Fixed Maturity Bond Fund 2024 | | LGT Fixed Maturity Bond Fund 2026 | |
|------------------------------------|----------------------|--|----------|-----------------------------------|----------|-----------------------------------|----------|
| LI0326854382 | (GBP) A ¹ | LI0459575598 | (USD) A | LI0511147535 | (USD) A | LI1136437905 | (USD) A |
| LI1109509946 | (USD) A | LI0459575614 | (USD) IM | LI0511147576 | (USD) IM | LI1136437913 | (USD) IM |
| LI0106892966 | (EUR) B | | | | | | |
| LI0148540441 | (CHF) B | | | | | | |
| LI0148540482 | (GBP) B | | | | | | |
| LI0148540466 | (USD) B | | | | | | |
| LI0358651847 | (USD) B1 | | | | | | |
| LI0106893006 | (EUR) I1 | | | | | | |
| LI0148540458 | (CHF) I1 | | | | | | |
| LI0148540490 | (GBP) I1 | | | | | | |
| LI0148540474 | (USD) I1 | | | | | | |
| LI0247154839 | (EUR) C | | | | | | |
| LI0247155042 | (CHF) C | | | | | | |
| LI0247155083 | (GBP) C | | | | | | |
| LI0247155075 | (USD) C | | | | | | |
| LI0106893030 | (EUR) IM | | | | | | |

| LGT Fixed Maturity Bond Fund 2025 | | LGT Fixed Maturity Bond Fund 2026/II | |
|-----------------------------------|---------|--------------------------------------|----------------------|
| LI1220142239 | (USD) A | LI1297120324 | (USD) A ² |

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

² The sub-fund LGT Fixed Maturity Bond Fund 2026/II has not been launched as of 31 October 2023. The information in this semi-annual report is therefore limited to the other sub-funds.

Deadlines

Valuation day

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

Subscription day

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

LGT Sustainable Money Market Fund (CHF), LGT Sustainable Money Market Fund (EUR), LGT Sustainable Money Market Fund (USD): Any valuation day and/or such other days determined from time to time by the UCITS or the management company.

LGT Fixed Maturity Bond Fund 2023 (in liquidation), LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025, LGT Fixed Maturity Bond Fund 2026/II: At least once per month, on the first business day of the month, and/or such other days determined from time to time by the UCITS or the management company.

Subscription deadline

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

LGT EM LC Bond Fund, LGT Fixed Maturity Bond Fund 2023 (in liquidation), LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025, LGT Fixed Maturity Bond Fund 2026/II: Until 14:00 (CET) one business day prior to the subscription day.

Subscription payment day

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

Redemption day

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

LGT Sustainable Money Market Fund (CHF), LGT Sustainable Money Market Fund (EUR), LGT Sustainable Money Market Fund (USD): Any valuation day and/or such other days determined from time to time by the UCITS or the management company.

LGT Fixed Maturity Bond Fund 2023 (in liquidation), LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025; LGT Fixed Maturity Bond Fund 2026/II: At least once per month, on the first business day of the month, and/or such other days determined from time to time by the UCITS or the management company.

Redemption deadline

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

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

LGT Fixed Maturity Bond Fund 2023 (in liquidation), LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025, LGT Fixed Maturity Bond Fund 2026/II: Until 14:00 (CET) five business days prior to the redemption day.

Redemption payment day

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

Conversion day

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

LGT Sustainable Money Market Fund (CHF), LGT Sustainable Money Market Fund (EUR), LGT Sustainable Money Market Fund (USD): Any valuation day and/or such other days determined from time to time by the UCITS or the management company.

LGT Fixed Maturity Bond Fund 2023 (in liquidation), LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025, LGT Fixed Maturity Bond Fund 2026/II: At least once per month, on the first business day of the month, and/or such other days determined from time to time by the UCITS or the management company.

Conversion deadline

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

LGT EM LC Bond Fund, LGT Fixed Maturity Bond Fund 2023 (in liquidation), LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026, LGT Fixed Maturity Bond Fund 2025, LGT Fixed Maturity Bond Fund 2026/II: Until 14:00 (CET) one business day prior to the conversion day.

Commissions

Maximum subscription fee

None

Maximum redemption fee

Money Market Funds, Bond Funds and Equity Funds: None

LGT Fixed Maturity Bond Funds: 2%

Maximum conversion fee

CHF 100.00 or equivalent

UCITS domicile

The UCITS domicile is Vaduz, Liechtenstein.

Financial year

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

Information to unitholders

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

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

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

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

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

Balance sheet of the Investment Company as of 31.10.2023

| | 31.10.2023 | 31.10.2022 |
|---|--------------------------|--------------------------|
| Assets | CHF | CHF |
| Non-current assets | | |
| Financial assets | 2,109,866,180.27 | 2,855,633,601.76 |
| Total Non-current assets | 2,109,866,180.27 | 2,855,633,601.76 |
| Current assets | | |
| Cash in banks | 180,000.00 | 180,000.00 |
| Total Current assets | 180,000.00 | 180,000.00 |
| Prepayments and accrued income | | |
| Accrued income | 1,572,451.54 | 1,948,670.52 |
| Total Prepayments and accrued income | 1,572,451.54 | 1,948,670.52 |
| Total Assets | 2,111,618,631.81 | 2,857,762,272.28 |
| Liabilities | | |
| Equity | | |
| Shares | -2,109,866,180.27 | -2,855,633,601.76 |
| Share capital | -50,000.00 | -50,000.00 |
| Legal reserves | -130,000.00 | -130,000.00 |
| Profit carried forward / loss carried forward | 0.00 | 0.00 |
| Profit for the period / loss for the period | 0.00 | 0.00 |
| Total Equity | -2,110,046,180.27 | -2,855,813,601.76 |
| Debt | | |
| Accrued expenses | -1,570,651.54 | -1,945,070.52 |
| Tax accruals | -1,800.00 | -3,600.00 |
| Total Debt | -1,572,451.54 | -1,948,670.52 |
| Total Liabilities | -2,111,618,631.81 | -2,857,762,272.28 |

Income statement of the Investment Company for the period from 01.05.2023 to 31.10.2023

| Income | 01.05.2023 - 31.10.2023 CHF | 01.05.2022 - 31.10.2022 CHF |
|---|-----------------------------------|-----------------------------------|
| Commission income | | |
| Income from remunerations as specified by internal regulations | 9,938,344.31 | 11,714,518.64 |
| Total Commission income | 9,938,344.31 | 11,714,518.64 |
| Operating income | | |
| Interests and similar income | 0.00 | 1,800.00 |
| Total Operating income | 0.00 | 1,800.00 |
| Expenses | | |
| Commission expenses | | |
| Expenses for remunerations as specified by internal regulations | 9,875,273.64 | 11,607,436.34 |
| Total Commission expenses | 9,875,273.64 | 11,607,436.34 |
| Operating expenses | | |
| Interests and similar expenses | 63,070.67 | 108,882.30 |
| Total Operating expenses | 63,070.67 | 108,882.30 |
| Operating result before taxes | 0.00 | 0.00 |
| Income taxes | 0.00 | 0.00 |
| Profit / Loss for the period | 0.00 | 0.00 |

Allocation of profits of the Investment Company

| | 31.10.2023 | 31.10.2022 |
|--|-------------|-------------|
| | CHF | CHF |
| Profit / Loss for the period | 0.00 | 0.00 |
| Balance carried forward from previous period | 0.00 | 0.00 |
| At the general meeting's disposal | 0.00 | 0.00 |
| Allocation to the capital reserves | 0.00 | 0.00 |
| Balance carried forward | 0.00 | 0.00 |

Annex to the Semi-Annual Report of the Investment Company

LGT Funds SICAV (FL-0002.062.727-4) is an open-ended umbrella type investment company with variable capital, limited liability and segregated liability between Sub-Funds, incorporated in accordance with the laws of Liechtenstein for an indefinite period of time without any limitations as to its capital.

The present semi-annual financial statements cover the financial period of the investment company from 1 May 2023 to 31 October 2023.

Accounting principles

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

Currency

The reference currency of the investment company is Swiss Francs.

Foreign currency conversion

Receivables and liabilities of the investment company in foreign currencies are valued as at the reporting date's exchange rates published on page 155 of this semi-annual report. Any resulting exchange rate gains or losses are recognized in the income statement.

Financial assets

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

Income statement of the investment company

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

Investor units

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

Shares and participation notes

50 registered shares of CHF 1,000 each.

Allowances and provisions

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

Warranties, guarantees, mortgages or contingent liabilities

None.

Employees

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

Advance or loan to managing officers

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

Further matters

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

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

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|---|-------------------|-------------------|-------------------|
| Net asset value (CHF) B | 36,177,663 | 54,167,114 | 43,377,611 |
| Units outstanding at the end of the period (CHF) B | 34,018 | 51,292 | 40,704 |
| Net asset value per unit at the end of the period (CHF) B | 1,063.48 | 1,056.05 | 1,065.69 |
| Net asset value per unit at the beginning of the period (CHF) B | 1,056.05 | 1,065.69 | 1,075.24 |
| Percent change in asset value vs previous year (CHF) B | 0.70% | -0.90% | -0.89% |
| Net asset value (CHF) C | 21,672,126 | 24,498,151 | 6,218,800 |
| Units outstanding at the end of the period (CHF) C | 22,753 | 25,934 | 6,527 |
| Net asset value per unit at the end of the period (CHF) C | 952.50 | 944.64 | 952.78 |
| Net asset value per unit at the beginning of the period (CHF) C | 944.64 | 952.78 | 960.85 |
| Percent change in asset value vs previous year (CHF) C | 0.83% | -0.85% | -0.84% |

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

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|---|----------------------|
| Assets | CHF |
| Bank balance | |
| Current account balance | 365,957.92 |
| Time credit balance | 9,050,000.00 |
| Transferable securities | |
| Bonds, convertible bonds, warrant bonds | 48,362,124.10 |
| Derivative financial instruments | -71,704.70 |
| Other assets | 158,238.67 |
| Total assets | 57,864,615.99 |
| Liabilities | -14,827.56 |
| Net assets | 57,849,788.43 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|---|-------------------|
| Earnings | CHF |
| Earnings from cash in banks | 59,112.96 |
| Earnings from transferable securities | |
| Bonds, convertible bonds, warrant bonds | 238,202.91 |
| Buying into current earnings with the issue of units | 28,764.19 |
| Total earnings | 326,080.06 |
| | |
| | 31.10.2023 |
| Expenses | CHF |
| Interest payable | 754.34 |
| Ongoing remuneration as specified by internal regulations | 96,883.30 |
| thereof management fees | 80,136.85 |
| thereof depositary fees | 5,581.59 |
| thereof other remuneration as specified by internal regulations | 11,164.86 |
| Other expenses | 27,726.84 |
| Adjustment of current earnings with the redemption of units | 54,136.05 |
| Total expenses | 179,500.53 |
| | |
| Net earnings | 146,579.53 |
| | |
| Capital gains and capital losses realized | 6,095.85 |
| Profit or loss realized | 152,675.38 |
| | |
| Capital gains and capital losses not realized | 169,153.13 |
| Net profit / loss | 321,828.51 |

Change in net assets

| | 31.10.2023 |
|---|----------------------|
| | CHF |
| Net assets at the beginning of the period under review | 78,935,783.15 |
| Distributions | 0.00 |
| Balance from unit movements | -21,407,823.23 |
| Net profit / loss | 321,828.51 |
| Net assets at the end of the period under review | 57,849,788.43 |

Changes in the number of units outstanding

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Money Market Fund (CHF) B | |
| Number of units outstanding at the beginning of the period | 45,489.580 |
| Number of units issued | 6,097.668 |
| Number of units redeemed | -17,569.033 |
| Number of units outstanding at the end of the period | 34,018.215 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Money Market Fund (CHF) C | |
| Number of units outstanding at the beginning of the period | 32,547.190 |
| Number of units issued | 18,767.000 |
| Number of units redeemed | -28,561.220 |
| Number of units outstanding at the end of the period | 22,752.970 |

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in CHF ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Bonds | | | | | | | |
| <i>Bonds, listed on an official stock exchange</i> | | | | | | | |
| CHF | | | | | | | |
| CH1167887285 0.0000 % ABB Ltd | 2022 - 23 | 1,500,000 | 200,000 | 1,700,000 | 0 | 0.00 | 0.00 |
| CH0457206800 0.3000 % ABB Ltd | 2019 - 24 | 0 | 1,200,000 | 0 | 1,200,000 | 1,184,640.00 | 2.05 |
| CH0216320710 1.2500 % AB Svensk | 2013 - 23 | 1,500,000 | 0 | 1,500,000 | 0 | 0.00 | 0.00 |
| CH0363645505 0.5000 % Achmea Bk | 2017 - 23 | 900,000 | 0 | 900,000 | 0 | 0.00 | 0.00 |
| CH0310451825 0.2500 % ANZ NZ | 2016 - 23 | 900,000 | 400,000 | 1,300,000 | 0 | 0.00 | 0.00 |
| CH0398677747 0.3500 % ANZ NZ | 2018 - 24 | 0 | 1,200,000 | 0 | 1,200,000 | 1,179,960.00 | 2.04 |
| CH0426621683 1.1250 % Barclays | 2018 - 23 | 1,600,000 | 0 | 1,600,000 | 0 | 0.00 | 0.00 |
| CH0407809778 0.3660 % BFCM | 2018 - 24 | 0 | 150,000 | 0 | 150,000 | 147,813.00 | 0.26 |
| CH0419040750 0.4000 % BFCM | 2019 - 24 | 250,000 | 1,700,000 | 950,000 | 1,000,000 | 995,100.00 | 1.72 |
| CH0303925652 0.5500 % BFCM | 2015 - 23 | 0 | 1,400,000 | 1,400,000 | 0 | 0.00 | 0.00 |
| CH0394905704 0.1250 % BKB | 2018 - 24 | 800,000 | 700,000 | 0 | 1,500,000 | 1,487,850.00 | 2.57 |
| CH0282857868 0.2500 % BL | 2015 - 24 | 0 | 1,700,000 | 300,000 | 1,400,000 | 1,387,154.38 | 2.40 |
| CH0465044623 0.3000 % BMW Int Inv | 2019 - 24 | 0 | 1,250,000 | 0 | 1,250,000 | 1,232,500.00 | 2.13 |
| CH0241528741 1.2500 % BNG | 2014 - 24 | 2,000,000 | 1,200,000 | 1,600,000 | 1,600,000 | 1,595,760.00 | 2.76 |
| CH0445625004 0.0000 % BS | 2018 - 23 | 1,000,000 | 800,000 | 1,400,000 | 400,000 | 399,458.49 | 0.69 |
| CH0465044607 0.2000 % CABEL | 2019 - 24 | 950,000 | 200,000 | 0 | 1,150,000 | 1,141,076.00 | 1.97 |
| CH0353688929 0.1100 % CB Aargau | 2017 - 24 | 0 | 1,600,000 | 200,000 | 1,400,000 | 1,392,020.00 | 2.41 |
| CH0426621709 0.1500 % CIBC | 2018 - 23 | 1,750,000 | 0 | 1,750,000 | 0 | 0.00 | 0.00 |
| CH0033037679 3.5000 % Coop Rabobk | 2007 - 23 | 1,800,000 | 0 | 1,800,000 | 0 | 0.00 | 0.00 |
| CH0398677697 0.2000 % Cred Agri | 2018 - 23 | 300,000 | 100,000 | 400,000 | 0 | 0.00 | 0.00 |
| CH0379268763 0.3000 % Cred Agri | 2017 - 24 | 0 | 800,000 | 0 | 800,000 | 793,760.00 | 1.37 |
| CH0305557644 0.5000 % DH CH Fin | 2015 - 23 | 2,150,000 | 0 | 1,450,000 | 700,000 | 698,880.00 | 1.21 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in CHF ⁴ | in % ⁴ |
|---------------------------------------|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| CH1175016117 0.6000 % Digital Ltd | 2022 - 23 | 1,100,000 | 400,000 | 1,500,000 | 0 | 0.00 | 0.00 |
| CH0463112067 0.0500 % DnB Bk ASA | 2019 - 24 | 0 | 1,100,000 | 0 | 1,100,000 | 1,092,190.00 | 1.89 |
| CH0446595636 0.1250 % DnB Bk ASA | 2018 - 23 | 1,400,000 | 0 | 1,100,000 | 300,000 | 299,550.00 | 0.52 |
| CH0212937251 1.3750 % Dt Bahn Fin | 2013 - 23 | 1,850,000 | 0 | 1,850,000 | 0 | 0.00 | 0.00 |
| CH0235834154 1.5000 % Dt Bahn Fin | 2014 - 24 | 0 | 700,000 | 0 | 700,000 | 696,990.00 | 1.20 |
| CH0143838396 1.5000 % Dt Bahn Fin | 2012 - 24 | 0 | 700,000 | 0 | 700,000 | 699,370.00 | 1.21 |
| CH0188927450 1.5000 % EIB | 2012 - 24 | 0 | 3,100,000 | 800,000 | 2,300,000 | 2,298,390.00 | 3.97 |
| CH0142054391 1.6250 % EIB | 2011 - 23 | 2,900,000 | 1,100,000 | 4,000,000 | 0 | 0.00 | 0.00 |
| CH0323735594 0.1500 % Eli Lilly | 2016 - 24 | 1,500,000 | 200,000 | 450,000 | 1,250,000 | 1,238,437.50 | 2.14 |
| CH0353428060 0.5500 % Enel Fin | 2017 - 24 | 0 | 1,200,000 | 0 | 1,200,000 | 1,183,320.00 | 2.05 |
| CH0419041055 0.1000 % Gebent | 2019 - 24 | 0 | 1,200,000 | 0 | 1,200,000 | 1,179,120.00 | 2.04 |
| CH0373476776 0.1250 % GKB | 2018 - 24 | 0 | 1,600,000 | 150,000 | 1,450,000 | 1,435,355.00 | 2.48 |
| CH0272024669 0.5000 % JPM | 2015 - 23 | 1,700,000 | 0 | 1,700,000 | 0 | 0.00 | 0.00 |
| CH0414522273 0.1000 % LuKB | 2018 - 24 | 0 | 1,600,000 | 200,000 | 1,400,000 | 1,386,560.00 | 2.40 |
| CH0269836703 0.6250 % Macquarie | 2015 - 23 | 1,300,000 | 0 | 1,300,000 | 0 | 0.00 | 0.00 |
| CH0310175515 0.7500 % Macquarie Bk | 2016 - 24 | 200,000 | 0 | 0 | 200,000 | 199,400.00 | 0.34 |
| CH0360172693 0.6170 % Mondelez | 2017 - 24 | 0 | 1,150,000 | 0 | 1,150,000 | 1,133,129.50 | 1.96 |
| CH0251885791 0.7500 % Muni Fin | 2014 - 24 | 0 | 800,000 | 0 | 800,000 | 792,920.00 | 1.37 |
| CH0404599224 0.2500 % NAB | 2018 - 24 | 0 | 1,200,000 | 0 | 1,200,000 | 1,191,960.00 | 2.06 |
| CH0204477258 1.6250 % NAB | 2013 - 23 | 970,000 | 0 | 970,000 | 0 | 0.00 | 0.00 |
| CH0488506699 0.1250 % Natwest | 2019 - 23 | 1,600,000 | 0 | 1,600,000 | 0 | 0.00 | 0.00 |
| CH0419042491 0.2500 % Nestle | 2018 - 24 | 0 | 1,600,000 | 300,000 | 1,300,000 | 1,286,246.00 | 2.22 |
| CH0296231951 0.3500 % Niederoest | 2015 - 23 | 1,500,000 | 200,000 | 1,700,000 | 0 | 0.00 | 0.00 |
| CH0302790115 0.2500 % Nordea Bk | 2015 - 23 | 1,400,000 | 0 | 250,000 | 1,150,000 | 1,146,814.50 | 1.98 |
| CH0248166669 0.8750 % NRW | 2014 - 24 | 0 | 1,300,000 | 0 | 1,300,000 | 1,292,226.00 | 2.23 |
| CH0190361029 1.2500 % NWB | 2012 - 24 | 0 | 2,000,000 | 600,000 | 1,400,000 | 1,395,002.00 | 2.41 |
| CH0181915734 1.7500 % OEKB | 2012 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in CHF ⁴ | in % ⁴ |
|-------------------------------------|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| CH0027752200 2.6250 % OEKB | 2006 - 24 | 0 | 700,000 | 0 | 700,000 | 707,000.00 | 1.22 |
| CH0471297918 0.0000 % PFBRB | 2019 - 24 | 0 | 1,300,000 | 0 | 1,300,000 | 1,282,580.00 | 2.22 |
| CH0338330407 0.0000 % PFBRB | 2016 - 23 | 1,420,000 | 0 | 1,420,000 | 0 | 0.00 | 0.00 |
| CH0502393348 0.0000 % PFBRB | 2019 - 23 | 300,000 | 400,000 | 700,000 | 0 | 0.00 | 0.00 |
| CH0306173722 0.0000 % PFZTR | 2015 - 23 | 2,050,000 | 0 | 2,050,000 | 0 | 0.00 | 0.00 |
| CH0357676151 0.0100 % PFZTR | 2017 - 24 | 0 | 2,100,000 | 700,000 | 1,400,000 | 1,393,440.90 | 2.41 |
| CH0232842341 1.5000 % Quebec | 2014 - 24 | 1,700,000 | 250,000 | 500,000 | 1,450,000 | 1,448,550.00 | 2.50 |
| CH0474178420 0.1250 % Raiff | 2019 - 24 | 700,000 | 300,000 | 0 | 1,000,000 | 991,000.00 | 1.71 |
| CH0400971617 0.3500 % Raiff | 2018 - 24 | 500,000 | 0 | 100,000 | 400,000 | 397,920.00 | 0.69 |
| CH0423563532 0.1000 % RBC | 2018 - 23 | 1,750,000 | 0 | 1,750,000 | 0 | 0.00 | 0.00 |
| CH0358654975 0.1000 % Roche Kap | 2017 - 24 | 0 | 1,300,000 | 0 | 1,300,000 | 1,280,760.00 | 2.21 |
| CH0428194291 0.4410 % Santander | 2018 - 23 | 700,000 | 0 | 300,000 | 400,000 | 398,880.00 | 0.69 |
| CH0463112083 0.2500 % Swiss Life | 2019 - 23 | 1,300,000 | 300,000 | 1,600,000 | 0 | 0.00 | 0.00 |
| CH0367206668 0.3750 % Verizon | 2017 - 23 | 2,020,000 | 0 | 2,020,000 | 0 | 0.00 | 0.00 |
| CH0299477353 0.5000 % WFC | 2015 - 23 | 400,000 | 0 | 400,000 | 0 | 0.00 | 0.00 |
| Total | | | | | | 41,483,083.27 | 71.71 |

EUR

| | | | | | | | |
|------------------------------------|-----------|-----------|-----------|-----------|-----------|--------------|------|
| XS0954302104 3.2590 % Am Movil | 2013 - 23 | 1,000,000 | 0 | 1,000,000 | 0 | 0.00 | 0.00 |
| XS1998902479 1.9500 % AT&T | 2018 - 23 | 600,000 | 0 | 600,000 | 0 | 0.00 | 0.00 |
| XS1471646965 1.1250 % EDP Fin | 2016 - 24 | 0 | 1,000,000 | 0 | 1,000,000 | 952,808.84 | 1.65 |
| XS0177089298 5.2500 % Enel Fin | 2003 - 23 | 1,400,000 | 0 | 1,400,000 | 0 | 0.00 | 0.00 |
| XS1291004270 1.7500 % Iberdrola | 2015 - 23 | 1,500,000 | 0 | 1,500,000 | 0 | 0.00 | 0.00 |
| XS1116408235 1.8750 % Iberdrola | 2014 - 24 | 0 | 1,100,000 | 0 | 1,100,000 | 1,036,910.81 | 1.79 |
| FR0000476087 4.3750 % La Poste | 2003 - 23 | 1,000,000 | 0 | 1,000,000 | 0 | 0.00 | 0.00 |
| XS2189614014 0.0000 % OMV | 2020 - 23 | 1,100,000 | 0 | 1,100,000 | 0 | 0.00 | 0.00 |
| FR0013517711 0.0000 % Schneider | 2020 - 23 | 1,000,000 | 0 | 1,000,000 | 0 | 0.00 | 0.00 |
| XS1287779208 1.7500 % SSE | 2015 - 23 | 900,000 | 0 | 900,000 | 0 | 0.00 | 0.00 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in CHF ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| XS1914485534 1.1250 % Stryker | 2018 - 23 | 1,000,000 | 0 | 0 | 1,000,000 | 959,154.49 | 1.66 |
| XS0903136736 2.5000 % Telstra | 2013 - 23 | 1,000,000 | 0 | 1,000,000 | 0 | 0.00 | 0.00 |
| Total | | | | | | 2,948,874.14 | 5.10 |
| GBP | | | | | | | |
| FR0013513777 0.5000 % CDC | 2020 - 23 | 700,000 | 0 | 700,000 | 0 | 0.00 | 0.00 |
| XS1501155748 1.2500 % Dt Tel | 2016 - 23 | 800,000 | 0 | 800,000 | 0 | 0.00 | 0.00 |
| XS1957351072 5.5091 % EBRD | 2019 - 24 | 0 | 1,100,000 | 0 | 1,100,000 | 1,214,570.28 | 2.10 |
| XS2001192231 1.3750 % Toyota MF | 2019 - 23 | 1,000,000 | 0 | 1,000,000 | 0 | 0.00 | 0.00 |
| Total | | | | | | 1,214,570.28 | 2.10 |
| USD | | | | | | | |
| US00287YBC21 3.7500 % AbbVie | 2018 - 23 | 0 | 900,000 | 0 | 900,000 | 818,271.51 | 1.41 |
| XS1046806821 3.3750 % CADES | 2014 - 24 | 0 | 600,000 | 0 | 600,000 | 541,125.95 | 0.94 |
| US375558BW29 0.7500 % Gilead | 2020 - 23 | 1,100,000 | 0 | 1,100,000 | 0 | 0.00 | 0.00 |
| US4581XODF28 2.6250 % IADB | 2019 - 24 | 0 | 1,500,000 | 0 | 1,500,000 | 1,356,198.95 | 2.34 |
| Total | | | | | | 2,715,596.41 | 4.69 |
| Total Bonds, listed on an official stock exchange | | | | | | 48,362,124.10 | 83.60 |
| Total Securities | | | | | | 48,362,124.10 | 83.60 |
| Total Securities | | | | | | 48,362,124.10 | 83.60 |
| Current account balance | | | | | | 365,957.92 | 0.63 |
| Time credit balance | | | | | | 9,050,000.00 | 15.64 |
| Derivative financial instruments | | | | | | -71,704.70 | -0.12 |
| Other assets | | | | | | 158,238.67 | 0.27 |
| Total assets as of 31.10.2023 | | | | | | 57,864,615.99 | 100.03 |
| Liabilities | | | | | | -14,827.56 | -0.03 |
| Net assets as of 31.10.2023 | | | | | | 57,849,788.43 | 100.00 |

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

| Currency | | Amount | against | Counter value | Maturity | Counterparty | Market value in CHF ⁴ | in % ⁴ |
|--|------|--------------|---------|---------------|------------|--------------|-------------------------------------|-------------------|
| USD | Sale | 896,385.00 | CHF | 796,283.00 | 14.11.2023 | LGT Bank AG | -17,946.52 | -0.03 |
| EUR | Sale | 990,153.00 | CHF | 961,001.91 | 30.11.2023 | LGT Bank AG | 10,904.56 | 0.02 |
| EUR | Sale | 21,097.00 | CHF | 20,444.74 | 30.11.2023 | LGT Bank AG | 201.20 | 0.00 |
| USD | Sale | 30,200.00 | CHF | 26,497.94 | 16.01.2024 | LGT Bank AG | -730.38 | 0.00 |
| USD | Sale | 1,489,410.00 | CHF | 1,303,062.47 | 16.01.2024 | LGT Bank AG | -39,789.59 | -0.07 |
| EUR | Sale | 986,071.00 | CHF | 945,207.92 | 12.02.2024 | LGT Bank AG | 3,726.06 | 0.01 |
| GBP | Sale | 1,110,565.00 | CHF | 1,191,463.00 | 28.02.2024 | LGT Bank AG | -18,546.43 | -0.03 |
| USD | Sale | 13,005.00 | CHF | 11,550.98 | 20.03.2024 | LGT Bank AG | -89.80 | 0.00 |
| USD | Sale | 597,120.00 | CHF | 528,239.82 | 20.03.2024 | LGT Bank AG | -6,242.29 | -0.01 |
| EUR | Sale | 2,025.00 | CHF | 1,894.87 | 08.10.2024 | LGT Bank AG | -10.57 | 0.00 |
| EUR | Sale | 1,098,600.00 | CHF | 1,030,625.22 | 08.10.2024 | LGT Bank AG | -3,109.04 | -0.01 |
| EUR | Sale | 20,000.00 | CHF | 18,747.22 | 08.10.2024 | LGT Bank AG | -71.90 | 0.00 |
| Total open derivative financial instruments at the end of the period under review | | | | | | | -71,704.70 | -0.12 |

Transactions derivative financial instruments during the period under review

Forward exchange transactions

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|--------------|
| 23.05.2023 | CHF | GBP | 1,134,328.16 | 1,007,611.00 |
| 23.05.2023 | CHF | GBP | 6,786.02 | 6,139.00 |
| 12.06.2023 | CHF | EUR | 7,290.41 | 7,450.00 |
| 12.06.2023 | CHF | EUR | 979,700.45 | 992,550.00 |
| 16.06.2023 | CHF | EUR | 17,092.18 | 17,569.00 |
| 16.06.2023 | CHF | EUR | 1,046,592.79 | 1,082,431.00 |
| 26.06.2023 | CHF | EUR | 995,836.56 | 1,030,347.00 |
| 26.06.2023 | CHF | EUR | 13,041.48 | 13,403.00 |
| 21.07.2023 | CHF | GBP | 9,969.14 | 9,067.00 |
| 21.07.2023 | CHF | GBP | 780,030.47 | 694,432.00 |
| 24.07.2023 | CHF | EUR | 977,736.55 | 1,012,998.00 |
| 24.07.2023 | CHF | EUR | 19,039.48 | 19,592.00 |
| 08.09.2023 | CHF | EUR | 16,852.40 | 17,000.00 |
| 08.09.2023 | CHF | EUR | 881,637.20 | 899,260.00 |
| 15.09.2023 | CHF | EUR | 587,397.97 | 603,402.00 |
| 15.09.2023 | CHF | EUR | 21,874.29 | 22,521.00 |
| 15.09.2023 | CHF | EUR | 965,008.34 | 1,002,479.00 |
| 15.09.2023 | CHF | EUR | 8,078.64 | 8,298.00 |
| 18.09.2023 | CHF | EUR | 25,757.91 | 26,000.00 |
| 18.09.2023 | CHF | EUR | 1,487,992.68 | 1,500,342.00 |
| 29.09.2023 | CHF | EUR | 19,945.43 | 20,512.00 |
| 29.09.2023 | CHF | EUR | 1,416,567.40 | 1,452,988.00 |
| 29.09.2023 | CHF | USD | 25,361.57 | 28,160.00 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|--------------|
| 29.09.2023 | CHF | USD | 967,844.51 | 1,075,965.00 |
| 06.10.2023 | CHF | GBP | 19,274.23 | 17,650.00 |
| 06.10.2023 | CHF | GBP | 864,820.39 | 792,341.00 |

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

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

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

4 Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|--|---------------------|-------------------|-------------------|
| Net asset value (EUR) B | 79,389,810 | 58,542,327 | 86,461,261 |
| Units outstanding at the end of the period (EUR) B | 113,944 | 85,676 | 125,587 |
| Net asset value per unit at the end of the period (EUR) B | 696.74 | 683.30 | 688.46 |
| Net asset value per unit at the beginning of the period (EUR) B | 683.30 | 688.46 | 692.99 |
| Percent change in asset value vs previous year (EUR) B | 1.97% | -0.75% | -0.65% |
| Net asset value (EUR) I1 | 11,512,429 | 12,837,539 | 40,363,843 |
| Units outstanding at the end of the period (EUR) I1 | 10,974 | 12,504 | 39,041 |
| Net asset value per unit at the end of the period (EUR) I1 | 1,049.05 | 1,026.69 | 1,033.88 |
| Net asset value per unit at the beginning of the period (EUR) I1 | 1,026.69 | 1,033.88 | 1,040.17 |
| Percent change in asset value vs previous year (EUR) I1 | 2.18% | -0.70% | -0.60% |
| Net asset value (EUR) C | 42,593,717 | 91,623,362 | 46,325,857 |
| Units outstanding at the end of the period (EUR) C | 42,874 | 94,234 | 47,315 |
| Net asset value per unit at the end of the period (EUR) C | 993.47 | 972.29 | 979.10 |
| Net asset value per unit at the beginning of the period (EUR) C | 972.29 | 979.10 | 985.05 |
| Percent change in asset value vs previous year (EUR) C | 2.18% | -0.70% | -0.60% |
| Net asset value (EUR) IM | n.a. | 97,722 | 216,378 |
| Units outstanding at the end of the period (EUR) IM | n.a. | 100 | 220 |
| Net asset value per unit at the end of the period (EUR) IM | n.a. | 977.22 | 983.54 |
| Net asset value per unit at the beginning of the period (EUR) IM | 977.22 ¹ | 983.54 | 989.03 |
| Percent change in asset value vs previous year (EUR) IM | n.a. ¹ | -0.64% | -0.56% |

¹ Closing 10.07.2023

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

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|---|-----------------------|
| Assets | EUR |
| Bank balance | |
| Current account balance | 38.72 |
| Time credit balance | 21,050,000.00 |
| Money market instruments | 22,289,484.96 |
| Transferable securities | |
| Bonds, convertible bonds, warrant bonds | 92,980,022.00 |
| Other assets | 858,533.97 |
| Total assets | 137,178,079.65 |
| Liabilities | -3,682,124.21 |
| Net assets | 133,495,955.44 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|---|---------------------|
| Earnings | EUR |
| Earnings from cash in banks | 341,683.66 |
| Earnings from transferable securities | |
| Bonds, convertible bonds, warrant bonds | 728,413.37 |
| Buying into current earnings with the issue of units | 125,763.46 |
| Total earnings | 1,195,860.49 |
| | |
| Expenses | 31.10.2023 |
| | EUR |
| Ongoing remuneration as specified by internal regulations | 325,382.62 |
| thereof management fees | 287,242.26 |
| thereof depositary fees | 12,717.59 |
| thereof other remuneration as specified by internal regulations | 25,422.77 |
| Other expenses | 26,429.63 |
| Adjustment of current earnings with the redemption of units | 220,223.01 |
| Total expenses | 572,035.26 |
| | |
| Net earnings | 623,825.23 |
| | |
| Capital gains and capital losses realized | 667,086.11 |
| Profit or loss realized | 1,290,911.34 |
| | |
| Capital gains and capital losses not realized | 476,054.14 |
| Net profit / loss | 1,766,965.48 |

Change in net assets

| | 31.10.2023 |
|---|-----------------------|
| | EUR |
| Net assets at the beginning of the period under review | 172,062,746.09 |
| Distributions | 0.00 |
| Balance from unit movements | -40,333,756.13 |
| Net profit / loss | 1,766,965.48 |
| Net assets at the end of the period under review | 133,495,955.44 |

Changes in the number of units outstanding

| | 31.10.2023 |
|---|--------------------|
| | Number |
| LGT Sustainable Money Market Fund (EUR) B | |
| Number of units outstanding at the beginning of the period | 116,940.187 |
| Number of units issued | 45,757.351 |
| Number of units redeemed | -48,753.142 |
| Number of units outstanding at the end of the period | 113,944.396 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Money Market Fund (EUR) I1 | |
| Number of units outstanding at the beginning of the period | 7,773.860 |
| Number of units issued | 10,000.000 |
| Number of units redeemed | -6,799.762 |
| Number of units outstanding at the end of the period | 10,974.098 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Money Market Fund (EUR) C | |
| Number of units outstanding at the beginning of the period | 84,626.001 |
| Number of units issued | 31,447.053 |
| Number of units redeemed | -73,199.267 |
| Number of units outstanding at the end of the period | 42,873.787 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Money Market Fund (EUR) IM | |
| Number of units outstanding at the beginning of the period | 692.956 |
| Number of units issued | 60.000 |
| Number of units redeemed | -752.956 |
| Number of units outstanding at the end of the period | 0.000 |

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in EUR ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Bonds | | | | | | | |
| <i>Bonds, listed on an official stock exchange</i> | | | | | | | |
| EUR | | | | | | | |
| XS2463975628 4.6720 % ABB Asea | 2022 - 24 | 0 | 1,000,000 | 0 | 1,000,000 | 1,001,900.00 | 0.75 |
| XS2076154801 0.1000 % Abbot IE | 2019 - 24 | 0 | 1,000,000 | 0 | 1,000,000 | 960,080.00 | 0.72 |
| XS1883354620 0.8750 % Abbot IE | 2018 - 23 | 4,000,000 | 0 | 4,000,000 | 0 | 0.00 | 0.00 |
| XS2125913942 1.5000 % AbbVie | 2020 - 23 | 3,000,000 | 0 | 0 | 3,000,000 | 2,996,700.00 | 2.24 |
| XS1856791873 0.5000 % ABN AMRO | 2018 - 23 | 1,500,000 | 0 | 1,500,000 | 0 | 0.00 | 0.00 |
| XS1824294901 0.2000 % ADB | 2018 - 23 | 4,000,000 | 0 | 4,000,000 | 0 | 0.00 | 0.00 |
| FR0013296373 0.1250 % AFD | 2017 - 23 | 0 | 700,000 | 0 | 700,000 | 698,964.00 | 0.52 |
| XS1292384960 1.3750 % Apple | 2015 - 24 | 0 | 2,800,000 | 0 | 2,800,000 | 2,783,956.00 | 2.09 |
| XS1411404855 0.7500 % AstraZeneca | 2016 - 24 | 0 | 3,200,000 | 0 | 3,200,000 | 3,145,600.00 | 2.36 |
| XS1076018131 2.4000 % AT&T | 2014 - 24 | 0 | 2,800,000 | 0 | 2,800,000 | 2,781,240.00 | 2.08 |
| XS1374344668 2.7500 % AT&T | 2015 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| XS1907118464 4.3120 % AT&T | 2018 - 23 | 1,500,000 | 0 | 1,500,000 | 0 | 0.00 | 0.00 |
| FR0011694033 2.9500 % Autoroutes | 2014 - 24 | 0 | 1,500,000 | 0 | 1,500,000 | 1,496,610.00 | 1.12 |
| XS1458405898 0.7500 % Bk of Am | 2016 - 23 | 3,200,000 | 0 | 3,200,000 | 0 | 0.00 | 0.00 |
| XS1079726334 2.3750 % Bk of Am | 2014 - 24 | 0 | 3,000,000 | 0 | 3,000,000 | 2,967,360.00 | 2.22 |
| XS1948612905 0.6250 % BMW Fin | 2019 - 23 | 0 | 800,000 | 800,000 | 0 | 0.00 | 0.00 |
| XS1015217703 2.6250 % BMW Fin | 2014 - 24 | 0 | 2,200,000 | 0 | 2,200,000 | 2,193,356.00 | 1.64 |
| FR0013344181 0.1250 % CADES | 2018 - 23 | 0 | 1,200,000 | 1,200,000 | 0 | 0.00 | 0.00 |
| FR0011521319 2.3750 % CADES | 2013 - 24 | 1,700,000 | 4,200,000 | 3,300,000 | 2,600,000 | 2,590,328.00 | 1.94 |
| XS1991125896 0.3750 % CIBC | 2019 - 24 | 0 | 2,800,000 | 0 | 2,800,000 | 2,747,640.00 | 2.06 |
| XS1457608013 0.7500 % Citigroup | 2016 - 23 | 3,700,000 | 0 | 3,700,000 | 0 | 0.00 | 0.00 |
| XS1068874970 2.3750 % Citigroup | 2014 - 24 | 0 | 2,800,000 | 0 | 2,800,000 | 2,773,484.00 | 2.08 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in EUR ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| XS1825405878 0.1250 % Council Eu | 2018 - 23 | 4,155,000 | 0 | 4,155,000 | 0 | 0.00 | 0.00 |
| FR0013385515 0.7500 % Cred Agri | 2018 - 23 | 3,500,000 | 0 | 0 | 3,500,000 | 3,489,360.00 | 2.61 |
| DE000DL19UC0 1.1250 % DBK | 2018 - 23 | 3,500,000 | 0 | 3,500,000 | 0 | 0.00 | 0.00 |
| XS1982107903 0.1250 % Diageo Fin | 2019 - 23 | 3,500,000 | 0 | 3,500,000 | 0 | 0.00 | 0.00 |
| XS1395180802 2.6250 % Digital Euro | 2016 - 24 | 1,500,000 | 500,000 | 0 | 2,000,000 | 1,978,000.00 | 1.48 |
| XS1557096267 0.8750 % Dt Tel | 2017 - 24 | 1,000,000 | 1,000,000 | 0 | 2,000,000 | 1,984,680.00 | 1.49 |
| XS1529859321 1.0000 % Ecolab | 2016 - 24 | 3,600,000 | 0 | 400,000 | 3,200,000 | 3,178,240.00 | 2.38 |
| XS1471646965 1.1250 % EDP Fin | 2016 - 24 | 0 | 3,100,000 | 500,000 | 2,600,000 | 2,576,600.00 | 1.93 |
| XS1558083652 1.8750 % EDP Fin | 2017 - 23 | 0 | 3,000,000 | 3,000,000 | 0 | 0.00 | 0.00 |
| XS1515245089 0.0000 % EIB | 2016 - 24 | 0 | 2,000,000 | 2,000,000 | 0 | 0.00 | 0.00 |
| XS1489409679 0.0000 % EIB | 2016 - 23 | 1,500,000 | 1,000,000 | 2,500,000 | 0 | 0.00 | 0.00 |
| XS2066706818 0.0000 % Enel Fin | 2019 - 24 | 0 | 2,800,000 | 0 | 2,800,000 | 2,728,656.00 | 2.04 |
| XS0177089298 5.2500 % Enel Fin | 2003 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| FR0013463643 0.0000 % EssilorLuxott | 2019 - 23 | 1,500,000 | 0 | 1,500,000 | 0 | 0.00 | 0.00 |
| FR0013516051 0.2500 % EssilorLuxott | 2020 - 24 | 2,200,000 | 0 | 0 | 2,200,000 | 2,185,062.00 | 1.64 |
| XS2054626788 0.0000 % GSK Cap | 2019 - 23 | 0 | 3,500,000 | 3,500,000 | 0 | 0.00 | 0.00 |
| XS2170609403 0.1250 % GSK Cap | 2020 - 23 | 3,500,000 | 0 | 3,500,000 | 0 | 0.00 | 0.00 |
| XS1291004270 1.7500 % Iberdrola | 2015 - 23 | 3,300,000 | 0 | 3,300,000 | 0 | 0.00 | 0.00 |
| XS1116408235 1.8750 % Iberdrola | 2014 - 24 | 0 | 2,400,000 | 0 | 2,400,000 | 2,353,032.00 | 1.76 |
| XS1882544205 4.4220 % ING Group | 2018 - 23 | 3,500,000 | 0 | 3,500,000 | 0 | 0.00 | 0.00 |
| FR0011832039 2.7500 % Kering | 2014 - 24 | 0 | 2,800,000 | 0 | 2,800,000 | 2,786,000.00 | 2.09 |
| DE000A2BPB50 0.0000 % KFW | 2016 - 23 | 3,600,000 | 0 | 3,600,000 | 0 | 0.00 | 0.00 |
| DE000A289RC9 0.0000 % KFW | 2020 - 23 | 900,000 | 0 | 900,000 | 0 | 0.00 | 0.00 |
| FR0014009EIO 0.3750 % L'Oreal | 2022 - 24 | 1,000,000 | 0 | 0 | 1,000,000 | 985,700.00 | 0.74 |
| FR0014009EH2 4.6720 % L'Oreal | 2022 - 24 | 2,000,000 | 0 | 0 | 2,000,000 | 2,004,200.00 | 1.50 |
| FR0000476087 4.3750 % La Poste | 2003 - 23 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| FR0013482817 0.0000 % LVMH | 2020 - 24 | 3,500,000 | 0 | 0 | 3,500,000 | 3,461,325.00 | 2.59 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in EUR ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| XS1234370127 0.9500 % 3M | 2015 - 23 | 1,700,000 | 0 | 1,700,000 | 0 | 0.00 | 0.00 |
| XS1323910684 1.9000 % Magna Intl | 2015 - 23 | 3,500,000 | 0 | 0 | 3,500,000 | 3,495,205.00 | 2.62 |
| XS1379171140 1.7500 % MS | 2016 - 24 | 0 | 2,900,000 | 0 | 2,900,000 | 2,875,350.00 | 2.15 |
| XS1872032369 0.6250 % NAB | 2018 - 23 | 400,000 | 0 | 400,000 | 0 | 0.00 | 0.00 |
| XS2002491517 1.0000 % Natwest | 2019 - 24 | 0 | 2,500,000 | 0 | 2,500,000 | 2,455,500.00 | 1.84 |
| XS1837997979 1.1250 % Natwest | 2018 - 23 | 1,500,000 | 0 | 1,500,000 | 0 | 0.00 | 0.00 |
| XS1492825051 0.1250 % Novartis | 2016 - 23 | 2,500,000 | 0 | 2,500,000 | 0 | 0.00 | 0.00 |
| XS1769040111 0.5000 % Novartis | 2018 - 23 | 1,500,000 | 0 | 1,500,000 | 0 | 0.00 | 0.00 |
| DE000NRW0J63 0.2000 % NRW | 2016 - 24 | 0 | 2,500,000 | 0 | 2,500,000 | 2,473,875.00 | 1.85 |
| FR0013241536 0.7500 % ORANGE | 2017 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| XS1900750107 0.6250 % Procter | 2018 - 24 | 0 | 2,800,000 | 0 | 2,800,000 | 2,709,672.00 | 2.03 |
| XS1314318301 1.1250 % Procter | 2015 - 23 | 0 | 3,500,000 | 100,000 | 3,400,000 | 3,399,660.00 | 2.55 |
| FR0011625433 2.5000 % Sanofi | 2013 - 23 | 1,500,000 | 800,000 | 0 | 2,300,000 | 2,298,597.00 | 1.72 |
| XS2176715311 0.0000 % SAP | 2020 - 23 | 1,000,000 | 0 | 1,000,000 | 0 | 0.00 | 0.00 |
| XS1141969912 1.8750 % Sky | 2014 - 23 | 3,500,000 | 0 | 0 | 3,500,000 | 3,494,960.00 | 2.62 |
| XS1287779208 1.7500 % SSE | 2015 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| XS1914485534 1.1250 % Stryker | 2018 - 23 | 3,000,000 | 0 | 0 | 3,000,000 | 2,992,800.00 | 2.24 |
| XS0903136736 2.5000 % Telstra | 2013 - 23 | 1,510,000 | 800,000 | 2,310,000 | 0 | 0.00 | 0.00 |
| XS2407913586 0.0000 % Ther Fish Fin | 2021 - 23 | 3,500,000 | 0 | 500,000 | 3,000,000 | 2,994,330.00 | 2.24 |
| XS1857683335 0.6250 % Toronto Bk | 2018 - 23 | 1,200,000 | 0 | 1,200,000 | 0 | 0.00 | 0.00 |
| XS2357120679 3.6580 % Toyota MF | 2021 - 23 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| XS1403014936 0.5000 % Unilever Fin | 2016 - 24 | 0 | 2,000,000 | 0 | 2,000,000 | 1,966,900.00 | 1.47 |
| XS1146282634 1.6250 % Verizon | 2014 - 24 | 800,000 | 2,200,000 | 0 | 3,000,000 | 2,975,100.00 | 2.23 |
| Total Bonds, listed on an official stock exchange | | | | | | 92,980,022.00 | 69.65 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in EUR ⁴ | in % ⁴ |
|-------------------------------|------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
|-------------------------------|------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|

Money market instruments

Money market instruments, listed on an official stock exchange

EUR

| | | | | | | | |
|---|-----------|-----------|-----------|------------|-----------|-----------------------|--------------|
| DE000BU0E063 0.0000 % BRD TB | 2023 - 24 | 0 | 2,400,000 | 0 | 2,400,000 | 2,344,363.46 | 1.76 |
| DE0001030898 0.0000 % BRD TB | 2022 - 23 | 6,700,000 | 3,900,000 | 10,600,000 | 0 | 0.00 | 0.00 |
| DE0001030872 0.0000 % BRD TB | 2022 - 23 | 2,500,000 | 800,000 | 3,300,000 | 0 | 0.00 | 0.00 |
| DE000BU0E030 0.0000 % BRD TB | 2023 - 24 | 500,000 | 1,500,000 | 0 | 2,000,000 | 1,971,460.00 | 1.48 |
| DE000BU0E071 0.0000 % BRD TB | 2023 - 24 | 0 | 500,000 | 0 | 500,000 | 487,030.00 | 0.36 |
| DE0001030880 0.0000 % BRD TB | 2022 - 23 | 5,500,000 | 600,000 | 6,100,000 | 0 | 0.00 | 0.00 |
| DE0001030906 0.0000 % BRD TB | 2022 - 23 | 7,000,000 | 1,500,000 | 5,900,000 | 2,600,000 | 2,594,618.00 | 1.94 |
| DE000BU0E048 0.0000 % BRD TB | 2023 - 24 | 500,000 | 1,900,000 | 0 | 2,400,000 | 2,359,008.00 | 1.77 |
| DE000BU0E022 0.0000 % BRD TB | 2023 - 24 | 2,500,000 | 1,850,000 | 0 | 4,350,000 | 4,299,757.50 | 3.22 |
| DE000BU0E014 0.0000 % BRD TB | 2023 - 24 | 2,050,000 | 5,250,000 | 5,000,000 | 2,300,000 | 2,281,968.00 | 1.71 |
| DE0001030856 0.0000 % BRD TB | 2022 - 23 | 900,000 | 0 | 900,000 | 0 | 0.00 | 0.00 |
| DE000BU0E006 0.0000 % BRD TB | 2023 - 23 | 4,950,000 | 1,350,000 | 1,800,000 | 4,500,000 | 4,480,920.00 | 3.36 |
| DE000BU0E055 0.0000 % BRD TB | 2023 - 24 | 0 | 1,500,000 | 0 | 1,500,000 | 1,470,360.00 | 1.10 |
| Total Money market instruments, listed on an official stock exchange | | | | | | 22,289,484.96 | 16.70 |
| Total Securities | | | | | | 115,269,506.96 | 86.35 |

| | | |
|--------------------------------------|-----------------------|---------------|
| Total Securities | 115,269,506.96 | 86.35 |
| Current account balance | 38.72 | 0.00 |
| Time credit balance | 21,050,000.00 | 15.77 |
| Other assets | 858,533.97 | 0.64 |
| Total assets as of 31.10.2023 | 137,178,079.65 | 102.76 |
| Liabilities | -3,682,124.21 | -2.76 |
| Net assets as of 31.10.2023 | 133,495,955.44 | 100.00 |

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|--|-----------------------|-------------------|-------------------|
| Net asset value (USD) B | 128,906,400 | 181,613,417 | 208,266,641 |
| Units outstanding at the end of the period (USD) B | 79,840 | 117,197 | 134,807 |
| Net asset value per unit at the end of the period (USD) B | 1,614.56 | 1,549.64 | 1,544.93 |
| Net asset value per unit at the beginning of the period (USD) B | 1,549.64 | 1,544.93 | 1,546.67 |
| Percent change in asset value vs previous year (USD) B | 4.19% | 0.30% | -0.11% |
| Net asset value (USD) C | 22,933,062 | 45,095,057 | 17,613,323 |
| Units outstanding at the end of the period (USD) C | 20,241 | 41,573 | 16,321 |
| Net asset value per unit at the end of the period (USD) C | 1,132.98 | 1,084.72 | 1,079.18 |
| Net asset value per unit at the beginning of the period (USD) C | 1,084.72 | 1,079.18 | 1,078.64 |
| Percent change in asset value vs previous year (USD) C | 4.45% | 0.51% | 0.05% |
| Net asset value (USD) IM | n.a. | 159,961 | 299,900 |
| Units outstanding at the end of the period (USD) IM | n.a. | 149 | 281 |
| Net asset value per unit at the end of the period (USD) IM | n.a. | 1,073.04 | 1,066.42 |
| Net asset value per unit at the beginning of the period (USD) IM | 1,073.04 ¹ | 1,066.42 | 1,065.22 |
| Percent change in asset value vs previous year (USD) IM | n.a. ¹ | 0.62% | 0.11% |

¹ Closing 10.07.2023

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

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|---|-----------------------|
| Assets | USD |
| Bank balance | |
| Current account balance | 10.23 |
| Time credit balance | 24,200,000.00 |
| Money market instruments | 20,282,344.99 |
| Transferable securities | |
| Bonds, convertible bonds, warrant bonds | 110,744,997.82 |
| Derivative financial instruments | 114,843.42 |
| Other assets | 958,882.28 |
| Total assets | 156,301,078.74 |
| Liabilities | -4,461,616.06 |
| Net assets | 151,839,462.68 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|---|---------------------|
| Earnings | USD |
| Earnings from cash in banks | 674,070.78 |
| Earnings from transferable securities | |
| Bonds, convertible bonds, warrant bonds | 1,183,643.46 |
| Buying into current earnings with the issue of units | 168,625.11 |
| Total earnings | 2,026,339.35 |
| | |
| Expenses | 31.10.2023 |
| | USD |
| Ongoing remuneration as specified by internal regulations | 418,876.28 |
| thereof management fees | 377,634.91 |
| thereof depositary fees | 13,750.24 |
| thereof other remuneration as specified by internal regulations | 27,491.13 |
| Other expenses | 28,272.60 |
| Adjustment of current earnings with the redemption of units | 287,454.43 |
| Total expenses | 734,603.31 |
| | |
| Net earnings | 1,291,736.04 |
| | |
| Capital gains and capital losses realized | 2,036,956.29 |
| Profit or loss realized | 3,328,692.33 |
| | |
| Capital gains and capital losses not realized | 11,225.49 |
| Net profit / loss | 3,339,917.82 |

Change in net assets

| | 31.10.2023 |
|---|-----------------------|
| | USD |
| Net assets at the beginning of the period under review | 178,872,649.02 |
| Distributions | 0.00 |
| Balance from unit movements | -30,373,104.16 |
| Net profit / loss | 3,339,917.82 |
| Net assets at the end of the period under review | 151,839,462.68 |

Changes in the number of units outstanding

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Money Market Fund (USD) B | |
| Number of units outstanding at the beginning of the period | 96,455.416 |
| Number of units issued | 21,853.325 |
| Number of units redeemed | -38,468.823 |
| Number of units outstanding at the end of the period | 79,839.918 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Money Market Fund (USD) C | |
| Number of units outstanding at the beginning of the period | 23,440.647 |
| Number of units issued | 10,128.712 |
| Number of units redeemed | -13,328.063 |
| Number of units outstanding at the end of the period | 20,241.296 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Money Market Fund (USD) IM | |
| Number of units outstanding at the beginning of the period | 535.650 |
| Number of units issued | 110.000 |
| Number of units redeemed | -645.650 |
| Number of units outstanding at the end of the period | 0.000 |

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Bonds | | | | | | | |
| <i>Bonds, listed on an official stock exchange</i> | | | | | | | |
| EUR | | | | | | | |
| XS1395180802 2.6250 % Digital Euro | 2016 - 24 | 1,700,000 | 0 | 0 | 1,700,000 | 1,776,966.10 | 1.17 |
| XS1471646965 1.1250 % EDP Fin | 2016 - 24 | 0 | 1,000,000 | 0 | 1,000,000 | 1,047,387.98 | 0.69 |
| XS1558083652 1.8750 % EDP Fin | 2017 - 23 | 0 | 1,000,000 | 1,000,000 | 0 | 0.00 | 0.00 |
| XS0177089298 5.2500 % Enel Fin | 2003 - 23 | 480,000 | 0 | 480,000 | 0 | 0.00 | 0.00 |
| Total | | | | | | 2,824,354.08 | 1.86 |
| USD | | | | | | | |
| US002824BE94 3.4000 % Abbott Lab | 2016 - 23 | 4,325,000 | 0 | 1,000,000 | 3,325,000 | 3,319,547.00 | 2.19 |
| US00287YBC21 3.7500 % AbbVie | 2018 - 23 | 4,800,000 | 0 | 900,000 | 3,900,000 | 3,897,816.00 | 2.57 |
| US00254ENA63 0.3750 % AB Svensk | 2020 - 24 | 0 | 2,920,000 | 0 | 2,920,000 | 2,806,433.72 | 1.85 |
| US045167EX76 0.2500 % ADB | 2020 - 23 | 4,424,000 | 0 | 4,424,000 | 0 | 0.00 | 0.00 |
| FR001400BC90 3.1250 % AFD | 2022 - 24 | 0 | 2,000,000 | 0 | 2,000,000 | 1,965,260.00 | 1.29 |
| US031162CH16 2.2500 % Amgen | 2016 - 23 | 4,500,000 | 0 | 4,500,000 | 0 | 0.00 | 0.00 |
| US031162BV19 3.6250 % Amgen | 2014 - 24 | 0 | 1,500,000 | 0 | 1,500,000 | 1,480,620.00 | 0.98 |
| US037833AS94 3.4500 % Apple | 2014 - 24 | 0 | 3,000,000 | 0 | 3,000,000 | 2,967,360.00 | 1.95 |
| US00206RMJ85 0.9000 % AT&T | 2021 - 24 | 3,674,000 | 0 | 0 | 3,674,000 | 3,621,608.76 | 2.39 |
| US0778FPAC34 0.7500 % Bell | 2021 - 24 | 0 | 3,100,000 | 0 | 3,100,000 | 3,037,938.00 | 2.00 |
| US064159VK97 1.6250 % Bk NS | 2020 - 23 | 4,070,000 | 0 | 4,070,000 | 0 | 0.00 | 0.00 |
| US06051GFB05 4.1250 % Bk of Am | 2014 - 24 | 0 | 2,100,000 | 0 | 2,100,000 | 2,091,159.00 | 1.38 |
| US06051GJY61 5.7549 % Bk of Am | 2021 - 24 | 0 | 1,500,000 | 0 | 1,500,000 | 1,497,480.00 | 0.99 |
| USU09513JB69 0.8000 % BMW US | 2021 - 24 | 0 | 1,100,000 | 0 | 1,100,000 | 1,076,955.00 | 0.71 |
| USU09513GW34 2.2500 % BMW US | 2016 - 23 | 2,700,000 | 0 | 2,700,000 | 0 | 0.00 | 0.00 |
| US110122DT20 0.5370 % Bristol-Myers | 2020 - 23 | 4,000,000 | 0 | 0 | 4,000,000 | 3,992,280.00 | 2.63 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--------------------------------------|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| XS1046806821 3.3750 % CADES | 2014 - 24 | 0 | 3,400,000 | 0 | 3,400,000 | 3,370,760.00 | 2.22 |
| US13607GAP90 3.1000 % CIBC | 2019 - 24 | 0 | 3,100,000 | 0 | 3,100,000 | 3,063,420.00 | 2.02 |
| US172967HT16 3.7500 % Citigroup | 2014 - 24 | 0 | 2,500,000 | 0 | 2,500,000 | 2,465,625.00 | 1.62 |
| US172967HD63 3.8750 % Citigroup | 2013 - 23 | 2,500,000 | 0 | 2,500,000 | 0 | 0.00 | 0.00 |
| US222213AW05 0.2500 % Council Eu | 2020 - 23 | 613,000 | 0 | 613,000 | 0 | 0.00 | 0.00 |
| USF12033TN02 2.5890 % DANONE | 2016 - 23 | 4,500,000 | 0 | 700,000 | 3,800,000 | 3,800,000.00 | 2.50 |
| US25243YAU38 2.6250 % Diageo Cap | 2013 - 23 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| USN27915AK84 2.4850 % Dt Tel | 2016 - 23 | 1,600,000 | 0 | 1,600,000 | 0 | 0.00 | 0.00 |
| US29874QEH39 0.2500 % EBRD | 2020 - 23 | 3,700,000 | 0 | 3,700,000 | 0 | 0.00 | 0.00 |
| US298785JF47 0.2500 % EIB | 2020 - 23 | 1,500,000 | 0 | 1,500,000 | 0 | 0.00 | 0.00 |
| US298785HR03 2.8750 % EIB | 2018 - 23 | 4,000,000 | 0 | 4,000,000 | 0 | 0.00 | 0.00 |
| USN30707AM05 2.6500 % Enel Fin | 2019 - 24 | 0 | 3,000,000 | 0 | 3,000,000 | 2,911,212.12 | 1.92 |
| US31620MBQ87 0.6000 % Fidelity | 2021 - 24 | 600,000 | 0 | 0 | 600,000 | 588,528.00 | 0.39 |
| US30254WAP41 2.7500 % FMS Wertmng | 2019 - 24 | 2,000,000 | 1,000,000 | 0 | 3,000,000 | 2,978,700.00 | 1.96 |
| US375558BW29 0.7500 % Gilead | 2020 - 23 | 1,931,000 | 0 | 1,931,000 | 0 | 0.00 | 0.00 |
| US375558BL63 2.5000 % Gilead | 2016 - 23 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| US375558AW38 3.7000 % Gilead | 2014 - 24 | 0 | 3,000,000 | 0 | 3,000,000 | 2,971,642.62 | 1.96 |
| US377373AL97 0.5340 % GSK Cap | 2020 - 23 | 4,949,000 | 0 | 4,949,000 | 0 | 0.00 | 0.00 |
| US404280BA69 3.6000 % HSBC Hldg | 2016 - 23 | 3,400,000 | 0 | 3,400,000 | 0 | 0.00 | 0.00 |
| US444859BP69 0.6500 % Humana | 2021 - 23 | 4,000,000 | 0 | 4,000,000 | 0 | 0.00 | 0.00 |
| US444859BD30 3.8500 % Humana | 2014 - 24 | 0 | 2,300,000 | 0 | 2,300,000 | 2,262,395.00 | 1.49 |
| US4581XODM78 0.5000 % IADB | 2020 - 23 | 6,000,000 | 0 | 6,000,000 | 0 | 0.00 | 0.00 |
| US4581XODF28 2.6250 % IADB | 2019 - 24 | 0 | 5,000,000 | 0 | 5,000,000 | 4,969,400.00 | 3.27 |
| US459058JM61 0.2500 % IBRD | 2020 - 23 | 5,000,000 | 0 | 0 | 5,000,000 | 4,984,000.00 | 3.28 |
| US459058GQ03 2.5000 % IBRD | 2019 - 24 | 0 | 2,500,000 | 2,050,000 | 450,000 | 444,877.87 | 0.29 |
| US500769JH85 0.2500 % KFW | 2020 - 23 | 2,900,000 | 0 | 2,900,000 | 0 | 0.00 | 0.00 |
| US539439AS89 4.0500 % Lloyds Bk | 2018 - 23 | 3,500,000 | 0 | 3,500,000 | 0 | 0.00 | 0.00 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|---------------------------------------|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| US58933YAU91 2.9000 % Merck & Co | 2019 - 24 | 0 | 1,300,000 | 0 | 1,300,000 | 1,288,066.00 | 0.85 |
| US594918AT18 2.3750 % Microsoft | 2013 - 23 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| US594918BX11 2.8750 % Microsoft | 2017 - 24 | 4,000,000 | 0 | 150,000 | 3,850,000 | 3,824,397.50 | 2.52 |
| USN6000LAF24 2.2500 % Mondelez | 2019 - 24 | 0 | 2,200,000 | 0 | 2,200,000 | 2,130,074.80 | 1.40 |
| US61761JVL06 3.7000 % MS | 2014 - 24 | 0 | 2,740,000 | 0 | 2,740,000 | 2,680,021.40 | 1.77 |
| US6174468T98 5.5925 % MS | 2020 - 23 | 0 | 2,000,000 | 2,000,000 | 0 | 0.00 | 0.00 |
| USU74078CE15 0.3750 % Nestle | 2020 - 24 | 0 | 1,300,000 | 0 | 1,300,000 | 1,285,796.59 | 0.85 |
| USU74078BX05 3.3500 % Nestle | 2018 - 23 | 4,000,000 | 0 | 4,000,000 | 0 | 0.00 | 0.00 |
| US66989HAG39 3.4000 % Novartis | 2014 - 24 | 0 | 3,500,000 | 0 | 3,500,000 | 3,455,200.00 | 2.28 |
| US713448FB91 0.4000 % PepsiCo | 2020 - 23 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| US713448EY04 0.7500 % PepsiCo | 2020 - 23 | 5,000,000 | 0 | 5,000,000 | 0 | 0.00 | 0.00 |
| US717081DH33 3.0000 % Pfizer | 2013 - 23 | 4,000,000 | 0 | 4,000,000 | 0 | 0.00 | 0.00 |
| US717081DM28 3.4000 % Pfizer | 2014 - 24 | 0 | 3,000,000 | 0 | 3,000,000 | 2,960,280.00 | 1.95 |
| US21688AAQ58 0.3750 % Rabobank | 2021 - 24 | 0 | 3,500,000 | 0 | 3,500,000 | 3,462,970.00 | 2.28 |
| US78013XZU52 2.5500 % RBC | 2019 - 24 | 0 | 3,000,000 | 0 | 3,000,000 | 2,931,000.00 | 1.93 |
| US78013XW204 3.7000 % RBC | 2018 - 23 | 3,500,000 | 0 | 3,500,000 | 0 | 0.00 | 0.00 |
| US824348AV80 3.1250 % Sherwin-Will | 2017 - 24 | 0 | 3,100,000 | 0 | 3,100,000 | 3,050,400.00 | 2.01 |
| FR0013515517 0.5000 % Soc.Fin | 2020 - 23 | 4,000,000 | 0 | 4,000,000 | 0 | 0.00 | 0.00 |
| US863667AF81 3.3750 % Stryker | 2014 - 24 | 0 | 3,300,000 | 0 | 3,300,000 | 3,259,377.00 | 2.15 |
| US874060AT36 4.4000 % Takeda | 2019 - 23 | 1,720,000 | 1,000,000 | 0 | 2,720,000 | 2,716,802.69 | 1.79 |
| US883556CP55 0.7970 % Thermo | 2021 - 23 | 0 | 3,000,000 | 3,000,000 | 0 | 0.00 | 0.00 |
| US883556CS94 1.2150 % Thermo | 2021 - 24 | 0 | 2,100,000 | 0 | 2,100,000 | 2,008,503.00 | 1.32 |
| US89236THF57 0.5000 % Toyota MCC | 2020 - 23 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| US456873AB47 3.5500 % Trane Tech | 2014 - 24 | 0 | 2,600,000 | 0 | 2,600,000 | 2,541,500.00 | 1.67 |
| USH7220NAK66 5.7019 % UBS | 2021 - 24 | 0 | 1,600,000 | 0 | 1,600,000 | 1,598,504.67 | 1.05 |
| US904764AX59 2.6000 % Unilever | 2017 - 24 | 0 | 2,200,000 | 0 | 2,200,000 | 2,162,732.00 | 1.42 |
| Total | | | | | | 107,920,643.74 | 71.07 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Total Bonds, listed on an official stock exchange | | | | | | 110,744,997.82 | 72.93 |

Money market instruments

Money market instruments, listed on an official stock exchange

USD

| | | | | | | | |
|---------------------------------|-----------|-----------|-----------|-----------|-----------|--------------|------|
| US912796Y296 0.0000 % USA TB | 2023 - 23 | 1,300,000 | 0 | 1,300,000 | 0 | 0.00 | 0.00 |
| US912796XY07 0.0000 % USA TB | 2022 - 23 | 800,000 | 0 | 800,000 | 0 | 0.00 | 0.00 |
| US912797FX09 0.0000 % USA TB | 2023 - 23 | 0 | 3,300,000 | 3,300,000 | 0 | 0.00 | 0.00 |
| US912796Z285 0.0000 % USA TB | 2023 - 24 | 0 | 650,000 | 0 | 650,000 | 639,110.02 | 0.42 |
| US912796ZN24 0.0000 % USA TB | 2022 - 23 | 0 | 2,000,000 | 1,400,000 | 600,000 | 594,927.00 | 0.39 |
| US912796ZS11 0.0000 % USA TB | 2023 - 23 | 1,900,000 | 0 | 1,900,000 | 0 | 0.00 | 0.00 |
| US912797GE19 0.0000 % USA TB | 2023 - 24 | 0 | 3,000,000 | 0 | 3,000,000 | 2,959,136.67 | 1.95 |
| US912796YH64 0.0000 % USA TB | 2022 - 23 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| US912796XQ72 0.0000 % USA TB | 2022 - 23 | 1,400,000 | 0 | 1,400,000 | 0 | 0.00 | 0.00 |
| US912796ZQ54 0.0000 % USA TB | 2022 - 23 | 950,000 | 0 | 950,000 | 0 | 0.00 | 0.00 |
| US912796Z368 0.0000 % USA TB | 2023 - 23 | 3,200,000 | 0 | 3,200,000 | 0 | 0.00 | 0.00 |
| US912797FJ15 0.0000 % USA TB | 2023 - 23 | 0 | 2,800,000 | 0 | 2,800,000 | 2,796,718.90 | 1.84 |
| US912797GD36 0.0000 % USA TB | 2023 - 24 | 0 | 3,300,000 | 0 | 3,300,000 | 3,262,069.54 | 2.15 |
| US912796ZY88 0.0000 % USA TB | 2023 - 24 | 0 | 3,650,000 | 100,000 | 3,550,000 | 3,505,324.24 | 2.31 |
| US912796YT03 0.0000 % USA TB | 2022 - 23 | 4,200,000 | 0 | 3,400,000 | 800,000 | 799,882.66 | 0.53 |
| US912797FB88 0.0000 % USA TB | 2023 - 23 | 0 | 2,000,000 | 2,000,000 | 0 | 0.00 | 0.00 |
| US912796CX52 0.0000 % USA TB | 2023 - 24 | 0 | 650,000 | 0 | 650,000 | 633,659.81 | 0.42 |
| US912797GQ49 0.0000 % USA TB | 2023 - 24 | 0 | 200,000 | 0 | 200,000 | 196,237.63 | 0.13 |
| US912796CS67 0.0000 % USA TB | 2023 - 23 | 400,000 | 0 | 400,000 | 0 | 0.00 | 0.00 |
| US912797FC61 0.0000 % USA TB | 2023 - 23 | 0 | 2,000,000 | 2,000,000 | 0 | 0.00 | 0.00 |
| US912796Y379 0.0000 % USA TB | 2023 - 23 | 2,800,000 | 0 | 2,800,000 | 0 | 0.00 | 0.00 |
| US912796ZR38 0.0000 % USA TB | 2022 - 23 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|---|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| US912796CR84 0.0000 % USA TB | 2023 - 23 | 2,700,000 | 0 | 2,700,000 | 0 | 0.00 | 0.00 |
| US912797GM35 0.0000 % USA TB | 2023 - 24 | 0 | 3,000,000 | 0 | 3,000,000 | 2,956,130.64 | 1.95 |
| US912797LL96 0.0000 % USA TB | 2023 - 24 | 0 | 150,000 | 0 | 150,000 | 146,851.00 | 0.10 |
| US912796ZZ53 0.0000 % USA TB | 2023 - 23 | 1,000,000 | 0 | 1,000,000 | 0 | 0.00 | 0.00 |
| US912796Z517 0.0000 % USA TB | 2023 - 23 | 0 | 1,600,000 | 1,600,000 | 0 | 0.00 | 0.00 |
| US912796YJ21 0.0000 % USA TB | 2022 - 23 | 2,500,000 | 0 | 2,500,000 | 0 | 0.00 | 0.00 |
| US912796ZD42 0.0000 % USA TB | 2022 - 23 | 2,200,000 | 0 | 400,000 | 1,800,000 | 1,792,296.88 | 1.18 |
| US912796CQ02 0.0000 % USA TB | 2023 - 23 | 0 | 2,000,000 | 2,000,000 | 0 | 0.00 | 0.00 |
| Total Money market instruments, listed on an official stock exchange | | | | | | 20,282,344.99 | 13.36 |
| Total Securities | | | | | | 131,027,342.81 | 86.29 |
| Total Securities | | | | | | 131,027,342.81 | 86.29 |
| Current account balance | | | | | | 10.23 | 0.00 |
| Time credit balance | | | | | | 24,200,000.00 | 15.94 |
| Derivative financial instruments | | | | | | 114,843.42 | 0.08 |
| Other assets | | | | | | 958,882.28 | 0.63 |
| Total assets as of 31.10.2023 | | | | | | 156,301,078.74 | 102.94 |
| Liabilities | | | | | | -4,461,616.06 | -2.94 |
| Net assets as of 31.10.2023 | | | | | | 151,839,462.68 | 100.00 |

Derivative financial instruments

Derivatives open at the end of the period under review

Forward exchange transactions

| Currency | | Amount | against | Counter value | Maturity | Counterparty | Market value in USD ⁴ | in % ⁴ |
|--|------|--------------|---------|---------------|------------|--------------|-------------------------------------|-------------------|
| EUR | Sale | 986,306.00 | USD | 1,080,893.73 | 12.02.2024 | LGT Bank AG | 33,249.36 | 0.02 |
| EUR | Sale | 1,662,369.00 | USD | 1,852,745.16 | 15.04.2024 | LGT Bank AG | 81,594.06 | 0.05 |
| Total open derivative financial instruments at the end of the period under review | | | | | | | 114,843.42 | 0.08 |

Transactions derivative financial instruments during the period under review

Forward exchange transactions

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|--------------|
| 29.09.2023 | USD | EUR | 1,097,078.49 | 1,006,350.00 |
| 29.09.2023 | USD | EUR | 554,039.77 | 498,360.00 |
| 29.09.2023 | USD | EUR | 13,373.25 | 12,400.00 |
| 29.09.2023 | USD | EUR | 7,383.70 | 6,840.00 |

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|---|-----------------------|------------|------------|
| Net asset value (EUR) A | 16,003,168 | 18,323,008 | 19,958,108 |
| Units outstanding at the end of the period (EUR) A | 17,264 | 18,361 | 18,495 |
| Net asset value per unit at the end of the period (EUR) A | 926.94 | 997.95 | 1,079.12 |
| Net asset value per unit at the beginning of the period (EUR) A | 997.95 | 1,079.12 | 1,050.85 |
| Percent change in asset value vs previous year (EUR) A ¹ | -1.65% | -4.07% | 2.69% |
| Net asset value (CHF) A | 4,364,975 | 5,278,529 | 5,254,248 |
| Units outstanding at the end of the period (CHF) A | 5,468 | 6,083 | 5,584 |
| Net asset value per unit at the end of the period (CHF) A | 798.27 | 867.79 | 940.93 |
| Net asset value per unit at the beginning of the period (CHF) A | 867.79 | 940.93 | 920.42 |
| Percent change in asset value vs previous year (CHF) A ¹ | -3.71% | -4.53% | 2.23% |
| Net asset value (GBP) A | n.a. | 62,625 | 67,524 |
| Units outstanding at the end of the period (GBP) A | n.a. | 65 | 65 |
| Net asset value per unit at the end of the period (GBP) A | n.a. | 963.47 | 1,038.83 |
| Net asset value per unit at the beginning of the period (GBP) A | 963.47 ⁴ | 1,038.83 | 1,012.45 |
| Percent change in asset value vs previous year (GBP) A ¹ | n.a. ⁴ | -3.10% | 3.16% |
| Net asset value (USD) A | 7,450,661 | 13,222,026 | 16,095,537 |
| Units outstanding at the end of the period (USD) A | 8,234 | 13,518 | 15,303 |
| Net asset value per unit at the end of the period (USD) A | 904.89 | 978.12 | 1,051.78 |
| Net asset value per unit at the beginning of the period (USD) A | 978.12 | 1,051.78 | 1,023.83 |
| Percent change in asset value vs previous year (USD) A ¹ | 0.49% | -2.75% | 3.38% |
| Net asset value (EUR) B | 45,128,659 | 62,103,948 | 73,345,362 |
| Units outstanding at the end of the period (EUR) B | 40,046 | 54,200 | 61,405 |
| Net asset value per unit at the end of the period (EUR) B | 1,126.91 | 1,145.82 | 1,194.44 |
| Net asset value per unit at the beginning of the period (EUR) B | 1,145.82 | 1,194.44 | 1,163.15 |
| Percent change in asset value vs previous year (EUR) B | -1.65% | -4.07% | 2.69% |
| Net asset value (CHF) B | 37,590,095 | 57,075,285 | 75,434,145 |
| Units outstanding at the end of the period (CHF) B | 43,035 | 62,913 | 79,371 |
| Net asset value per unit at the end of the period (CHF) B | 873.48 | 907.21 | 950.40 |
| Net asset value per unit at the beginning of the period (CHF) B | 907.21 | 950.40 | 929.71 |
| Percent change in asset value vs previous year (CHF) B | -3.72% | -4.54% | 2.23% |
| Net asset value (GBP) B | n.a. | 264,307 | 272,702 |
| Units outstanding at the end of the period (GBP) B | n.a. | 261 | 261 |
| Net asset value per unit at the end of the period (GBP) B | n.a. | 1,012.67 | 1,044.83 |
| Net asset value per unit at the beginning of the period (GBP) B | 1,012.67 ⁴ | 1,044.83 | 1,012.85 |
| Percent change in asset value vs previous year (GBP) B | n.a. ⁴ | -3.08% | 3.16% |

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|--|-------------------|-----------------------|-------------------|
| Net asset value (USD) B | 14,836,655 | 18,542,134 | 21,944,920 |
| Units outstanding at the end of the period (USD) B | 13,582 | 17,046 | 19,627 |
| Net asset value per unit at the end of the period (USD) B | 1,092.36 | 1,087.77 | 1,118.10 |
| Net asset value per unit at the beginning of the period (USD) B | 1,087.77 | 1,118.10 | 1,081.24 |
| Percent change in asset value vs previous year (USD) B | 0.42% | -2.71% | 3.41% |
| Net asset value (EUR) I1 | 107,121,673 | 161,500,805 | 217,233,220 |
| Units outstanding at the end of the period (EUR) I1 | 84,988 | 126,661 | 164,270 |
| Net asset value per unit at the end of the period (EUR) I1 | 1,260.44 | 1,275.07 | 1,322.41 |
| Net asset value per unit at the beginning of the period (EUR) I1 | 1,275.07 | 1,322.41 | 1,280.74 |
| Percent change in asset value vs previous year (EUR) I1 | -1.15% | -3.58% | 3.25% |
| Net asset value (CHF) I1 | 56,796,704 | 150,237,960 | 192,759,028 |
| Units outstanding at the end of the period (CHF) I1 | 60,894 | 155,942 | 191,936 |
| Net asset value per unit at the end of the period (CHF) I1 | 932.71 | 963.42 | 1,004.29 |
| Net asset value per unit at the beginning of the period (CHF) I1 | 963.42 | 1,004.29 | 976.87 |
| Percent change in asset value vs previous year (CHF) I1 | -3.19% | -4.07% | 2.81% |
| Net asset value (USD) I1 | 2,564,256 | 3,986,049 | 4,075,516 |
| Units outstanding at the end of the period (USD) I1 | 2,200 | 3,452 | 3,452 |
| Net asset value per unit at the end of the period (USD) I1 | 1,165.57 | 1,154.55 | 1,180.46 |
| Net asset value per unit at the beginning of the period (USD) I1 | 1,154.55 | 1,180.46 | 1,135.11 |
| Percent change in asset value vs previous year (USD) I1 | 0.95% | -2.19% | 4.00% |
| Net asset value (EUR) C | 116,877,099 | 172,455,261 | 152,364,681 |
| Units outstanding at the end of the period (EUR) C | 118,271 | 172,509 | 146,955 |
| Net asset value per unit at the end of the period (EUR) C | 988.22 | 999.69 | 1,036.81 |
| Net asset value per unit at the beginning of the period (EUR) C | 999.69 | 1,036.81 | 1,004.76 |
| Percent change in asset value vs previous year (EUR) C | -1.15% | -3.58% | 3.19% |
| Net asset value (CHF) C | 98,702,868 | 93,350,025 | 79,228,246 |
| Units outstanding at the end of the period (CHF) C | 106,829 | 97,788 | 79,612 |
| Net asset value per unit at the end of the period (CHF) C | 923.94 | 954.61 | 995.18 |
| Net asset value per unit at the beginning of the period (CHF) C | 954.61 | 995.18 | 968.69 |
| Percent change in asset value vs previous year (CHF) C | -3.21% | -4.08% | 2.73% |
| Net asset value (USD) C | 108,832,709 | 125,949,001 | 95,515,986 |
| Units outstanding at the end of the period (USD) C | 95,022 | 110,980 | 82,265 |
| Net asset value per unit at the end of the period (USD) C | 1,145.34 | 1,134.88 | 1,161.08 |
| Net asset value per unit at the beginning of the period (USD) C | 1,134.88 | 1,161.08 | 1,117.29 |
| Percent change in asset value vs previous year (USD) C | 0.92% | -2.26% | 3.92% |
| Net asset value (EUR) CA | 10,015,162 | 7,681,364 | n.a. |
| Units outstanding at the end of the period (EUR) CA | 10,541 | 7,724 | n.a. |
| Net asset value per unit at the end of the period (EUR) CA | 950.14 | 994.45 | n.a. |
| Net asset value per unit at the beginning of the period (EUR) CA | 994.45 | 1,000.00 ³ | n.a. |
| Percent change in asset value vs previous year (EUR) CA ¹ | -1.15% | -0.55% ³ | n.a. |

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|--|-------------------|-----------------------|-------------------|
| Net asset value (USD) CA | 1,263,502 | 2,776,088 | n.a. |
| Units outstanding at the end of the period (USD) CA | 1,318 | 2,785 | n.a. |
| Net asset value per unit at the end of the period (USD) CA | 958.65 | 996.80 | n.a. |
| Net asset value per unit at the beginning of the period (USD) CA | 996.80 | 1,000.00 ³ | n.a. |
| Percent change in asset value vs previous year (USD) CA ¹ | 1.00% | -0.32% ³ | n.a. |
| Net asset value (EUR) IM | 24,012,375 | 26,581,612 | 34,622,480 |
| Units outstanding at the end of the period (EUR) IM | 22,124 | 24,326 | 30,698 |
| Net asset value per unit at the end of the period (EUR) IM | 1,085.36 | 1,092.70 | 1,127.85 |
| Net asset value per unit at the beginning of the period (EUR) IM | 1,092.70 | 1,127.85 | 1,087.08 |
| Percent change in asset value vs previous year (EUR) IM | -0.67% | -3.12% | 3.75% |
| | 1 year | 2 years | 3 years |
| Cumulative performance of fund in percent (EUR) B | -1.65% | -5.65% | -3.12% |
| Cumulative performance of benchmark in percent ² | -0.40% | -5.85% | -1.54% |

¹ Distribution in performance included

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

³ Since launching 22.09.2022

⁴ Closing 10.07.2023

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|---|-----------------------|
| Assets | EUR |
| Bank balance | |
| Current account balance | 18,404,187.92 |
| Transferable securities | |
| Bonds, convertible bonds, warrant bonds | 650,750,462.38 |
| Derivative financial instruments | -16,248,176.57 |
| Other assets | 1,552,666.48 |
| Total assets | 654,459,140.21 |
| Liabilities | -2,248,515.67 |
| Net assets | 652,210,624.54 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|--|---------------------|
| Earnings | EUR |
| Earnings from cash in banks | 151,381.76 |
| Earnings from transferable securities | |
| Bonds, convertible bonds, warrant bonds | 2,475,053.78 |
| Other earnings | 3,010.56 |
| Buying into current earnings with the issue of units | 31,040.54 |
| Total earnings | 2,660,486.64 |

| | 31.10.2023 |
|---|---------------------|
| Expenses | EUR |
| Ongoing remuneration as specified by internal regulations | 2,119,740.79 |
| thereof management fees | 1,776,822.86 |
| thereof depositary fees | 85,602.43 |
| thereof other remuneration as specified by internal regulations | 257,315.50 |
| Hedge costs | 64,101.70 |
| Other expenses | 49,321.96 |
| Adjustment of current earnings with the redemption of units | 30,309.89 |
| Total expenses | 2,263,474.34 |

| | |
|---|----------------------|
| Net earnings | 397,012.30 |
| Capital gains and capital losses realized | 5,426,751.86 |
| Profit or loss realized | 5,823,764.16 |
| Capital gains and capital losses not realized | -13,707,261.93 |
| Net profit / loss | -7,883,497.77 |

Change in net assets

| | 31.10.2023 |
|---|-----------------------|
| | EUR |
| Net assets at the beginning of the period under review | 706,878,012.83 |
| Distributions | -2,161,380.33 |
| Balance from unit movements | -44,622,510.19 |
| Net profit / loss | -7,883,497.77 |
| Net assets at the end of the period under review | 652,210,624.54 |

Changes in the number of units outstanding

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) A | |
| Number of units outstanding at the beginning of the period | 18,056.924 |
| Number of units issued | 303.000 |
| Number of units redeemed | -1,095.439 |
| Number of units outstanding at the end of the period | 17,264.485 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global Inflation Linked (CHF) A | |
| Number of units outstanding at the beginning of the period | 5,661.713 |
| Number of units issued | 35.000 |
| Number of units redeemed | -228.691 |
| Number of units outstanding at the end of the period | 5,468.022 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global Inflation Linked (GBP) A | |
| Number of units outstanding at the beginning of the period | 65.000 |
| Number of units issued | 0.000 |
| Number of units redeemed | -65.000 |
| Number of units outstanding at the end of the period | 0.000 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global Inflation Linked (USD) A | |
| Number of units outstanding at the beginning of the period | 7,573.810 |
| Number of units issued | 764.000 |
| Number of units redeemed | -104.000 |
| Number of units outstanding at the end of the period | 8,233.810 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) B | |
| Number of units outstanding at the beginning of the period | 49,315.018 |
| Number of units issued | 310.000 |
| Number of units redeemed | -9,578.636 |
| Number of units outstanding at the end of the period | 40,046.382 |

31.10.2023
Number

| | |
|---|-------------------|
| LGT Sustainable Bond Fund Global Inflation Linked (CHF) B | |
| Number of units outstanding at the beginning of the period | 52,111.612 |
| Number of units issued | 236.988 |
| Number of units redeemed | -9,313.665 |
| Number of units outstanding at the end of the period | 43,034.935 |

31.10.2023
Number

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

31.10.2023
Number

| | |
|---|-------------------|
| LGT Sustainable Bond Fund Global Inflation Linked (USD) B | |
| Number of units outstanding at the beginning of the period | 14,236.418 |
| Number of units issued | 169.499 |
| Number of units redeemed | -823.703 |
| Number of units outstanding at the end of the period | 13,582.214 |

31.10.2023
Number

| | |
|---|-------------------|
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) I1 | |
| Number of units outstanding at the beginning of the period | 93,306.774 |
| Number of units issued | 2,971.000 |
| Number of units redeemed | -11,290.000 |
| Number of units outstanding at the end of the period | 84,987.774 |

31.10.2023
Number

| | |
|---|-------------------|
| LGT Sustainable Bond Fund Global Inflation Linked (CHF) I1 | |
| Number of units outstanding at the beginning of the period | 61,398.000 |
| Number of units issued | 24.000 |
| Number of units redeemed | -528.000 |
| Number of units outstanding at the end of the period | 60,894.000 |

31.10.2023
Number

| | |
|---|------------------|
| LGT Sustainable Bond Fund Global Inflation Linked (USD) I1 | |
| Number of units outstanding at the beginning of the period | 3,050.001 |
| Number of units issued | 0.000 |
| Number of units redeemed | -850.000 |
| Number of units outstanding at the end of the period | 2,200.001 |

31.10.2023
Number

| | |
|---|--------------------|
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) C | |
| Number of units outstanding at the beginning of the period | 141,124.405 |
| Number of units issued | 10,776.076 |
| Number of units redeemed | -33,629.926 |
| Number of units outstanding at the end of the period | 118,270.555 |

31.10.2023
Number

| | |
|---|--------------------|
| LGT Sustainable Bond Fund Global Inflation Linked (CHF) C | |
| Number of units outstanding at the beginning of the period | 85,644.184 |
| Number of units issued | 29,811.021 |
| Number of units redeemed | -8,626.536 |
| Number of units outstanding at the end of the period | 106,828.669 |

31.10.2023
Number

| | |
|---|-------------------|
| LGT Sustainable Bond Fund Global Inflation Linked (USD) C | |
| Number of units outstanding at the beginning of the period | 96,561.460 |
| Number of units issued | 6,291.644 |
| Number of units redeemed | -7,831.042 |
| Number of units outstanding at the end of the period | 95,022.062 |

31.10.2023
Number

| | |
|---|-------------------|
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) CA | |
| Number of units outstanding at the beginning of the period | 11,054.663 |
| Number of units issued | 365.603 |
| Number of units redeemed | -879.500 |
| Number of units outstanding at the end of the period | 10,540.766 |

31.10.2023
Number

| | |
|---|------------------|
| LGT Sustainable Bond Fund Global Inflation Linked (USD) CA | |
| Number of units outstanding at the beginning of the period | 1,233.000 |
| Number of units issued | 100.000 |
| Number of units redeemed | -15.000 |
| Number of units outstanding at the end of the period | 1,318.000 |

31.10.2023
Number

| | |
|---|-------------------|
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) IM | |
| Number of units outstanding at the beginning of the period | 28,753.793 |
| Number of units issued | 140.000 |
| Number of units redeemed | -6,770.000 |
| Number of units outstanding at the end of the period | 22,123.793 |

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in EUR ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Bonds | | | | | | | |
| <i>Bonds, listed on an official stock exchange</i> | | | | | | | |
| CAD | | | | | | | |
| CA135087WV25 4.0000 % Canada | 1999 - 31 | 5,000,000 | 0 | 0 | 5,000,000 | 6,649,279.77 | 1.02 |
| Total | | | | | | 6,649,279.77 | 1.02 |
| DKK | | | | | | | |
| DK0009924458 0.1000 % Denmark | 2021 - 34 | 50,000,000 | 0 | 0 | 50,000,000 | 6,787,432.78 | 1.04 |
| DK0009923724 0.1000 % Denmark | 2017 - 30 | 50,000,000 | 0 | 0 | 50,000,000 | 7,287,566.96 | 1.12 |
| Total | | | | | | 14,074,999.74 | 2.16 |
| EUR | | | | | | | |
| DE0001030567 0.1000 % BRD | 2015 - 26 | 18,000,000 | 0 | 0 | 18,000,000 | 21,963,374.57 | 3.37 |
| XS2558975863 0.1000 % EBRD | 2022 - 27 | 25,000,000 | 0 | 0 | 25,000,000 | 25,314,099.25 | 3.88 |
| XS2558976754 0.1000 % EBRD | 2022 - 29 | 10,000,000 | 0 | 0 | 10,000,000 | 9,933,413.60 | 1.52 |
| FR0013519253 0.1000 % France | 2020 - 26 | 16,000,000 | 0 | 16,000,000 | 0 | 0.00 | 0.00 |
| FR001400AQH0 0.1000 % France | 2021 - 38 | 45,000,000 | 0 | 5,000,000 | 40,000,000 | 39,470,882.40 | 6.05 |
| FR0011008705 1.8500 % France | 2010 - 27 | 17,000,000 | 0 | 17,000,000 | 0 | 0.00 | 0.00 |
| IT0005482994 0.1000 % Italy | 2021 - 33 | 4,000,000 | 0 | 0 | 4,000,000 | 3,643,450.78 | 0.56 |
| IT0005387052 0.4000 % Italy | 2019 - 30 | 0 | 13,000,000 | 0 | 13,000,000 | 13,832,103.19 | 2.12 |
| IT0003745541 2.3500 % Italy | 2004 - 35 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| IT0005004426 2.3500 % Italy | 2014 - 24 | 12,000,000 | 0 | 0 | 12,000,000 | 14,973,704.93 | 2.30 |
| ES00000128S2 0.6500 % Spain | 2016 - 27 | 11,000,000 | 0 | 0 | 11,000,000 | 13,267,386.36 | 2.03 |
| ES00000126A4 1.8000 % Spain | 2013 - 24 | 20,000,000 | 0 | 10,000,000 | 10,000,000 | 12,391,816.31 | 1.90 |
| Total | | | | | | 154,790,231.39 | 23.73 |
| GBP | | | | | | | |
| GB00B85SFQ54 0.1250 % UK | 2012 - 24 | 0 | 5,000,000 | 0 | 5,000,000 | 8,837,216.44 | 1.35 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in EUR ⁴ | in % ⁴ |
|---------------------------------|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| GB00B3Y1JG82 0.1250 % UK | 2011 - 29 | 5,000,000 | 0 | 0 | 5,000,000 | 8,828,675.36 | 1.35 |
| GB00BZ1NTB69 0.1250 % UK | 2018 - 28 | 4,000,000 | 0 | 0 | 4,000,000 | 6,048,678.32 | 0.93 |
| GB00BNNGP551 0.1250 % UK | 2021 - 31 | 0 | 10,000,000 | 5,000,000 | 5,000,000 | 7,074,999.67 | 1.08 |
| GB00BY5F144 0.1250 % UK | 2015 - 26 | 16,000,000 | 0 | 4,000,000 | 12,000,000 | 19,785,528.17 | 3.03 |
| GB00B3D4VD98 1.2500 % UK | 2008 - 32 | 4,000,000 | 0 | 4,000,000 | 0 | 0.00 | 0.00 |
| GB00B128DH60 1.2500 % UK | 2006 - 27 | 3,000,000 | 0 | 0 | 3,000,000 | 6,855,512.71 | 1.05 |
| GB0008983024 2.5000 % UK | 1986 - 24 | 4,500,000 | 1,500,000 | 0 | 6,000,000 | 26,192,960.48 | 4.02 |
| Total | | | | | | 83,623,571.15 | 12.82 |
| SEK | | | | | | | |
| SE0013748258 0.1250 % Sweden | 2019 - 30 | 50,000,000 | 0 | 0 | 50,000,000 | 4,722,248.89 | 0.72 |
| SE0009548704 0.1250 % Sweden | 2016 - 27 | 50,000,000 | 0 | 0 | 50,000,000 | 5,140,572.62 | 0.79 |
| Total | | | | | | 9,862,821.51 | 1.51 |
| USD | | | | | | | |
| US91282CCM10 0.1250 % USA | 2021 - 31 | 20,000,000 | 0 | 3,000,000 | 17,000,000 | 15,384,660.11 | 2.36 |
| US91282CDX65 0.1250 % USA | 2022 - 32 | 25,000,000 | 0 | 5,000,000 | 20,000,000 | 17,317,269.01 | 2.66 |
| US91282CBF77 0.1250 % USA | 2021 - 31 | 10,000,000 | 0 | 0 | 10,000,000 | 9,391,745.64 | 1.44 |
| US91282CCA71 0.1250 % USA | 2021 - 26 | 15,000,000 | 0 | 0 | 15,000,000 | 15,546,683.59 | 2.38 |
| US912828Z377 0.1250 % USA | 2020 - 30 | 27,000,000 | 0 | 17,000,000 | 10,000,000 | 9,724,704.52 | 1.49 |
| US91282CEJ62 0.1250 % USA | 2022 - 27 | 10,000,000 | 0 | 0 | 10,000,000 | 9,410,426.78 | 1.44 |
| US912828WU04 0.1250 % USA | 2014 - 24 | 8,000,000 | 7,000,000 | 8,000,000 | 7,000,000 | 8,362,041.03 | 1.28 |
| US912828ZZ63 0.1250 % USA | 2020 - 30 | 18,000,000 | 0 | 3,000,000 | 15,000,000 | 14,604,550.09 | 2.24 |
| US9128287D64 0.2500 % USA | 2019 - 29 | 18,000,000 | 0 | 0 | 18,000,000 | 18,048,745.00 | 2.77 |
| US912828H458 0.2500 % USA | 2015 - 25 | 25,000,000 | 0 | 4,000,000 | 21,000,000 | 24,794,702.07 | 3.80 |
| US9128282L36 0.3750 % USA | 2017 - 27 | 20,000,000 | 0 | 0 | 20,000,000 | 21,925,853.35 | 3.36 |
| US912828XL95 0.3750 % USA | 2015 - 25 | 7,000,000 | 0 | 0 | 7,000,000 | 8,206,598.45 | 1.26 |
| US912828V491 0.3750 % USA | 2017 - 27 | 18,000,000 | 0 | 0 | 18,000,000 | 20,087,964.05 | 3.08 |
| US9128283R96 0.5000 % USA | 2018 - 28 | 16,500,000 | 0 | 0 | 16,500,000 | 17,794,434.15 | 2.73 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in EUR ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| US9128286N55 0.5000 % USA | 2019 - 24 | 0 | 8,000,000 | 0 | 8,000,000 | 9,061,717.48 | 1.39 |
| US912828N712 0.6250 % USA | 2016 - 26 | 13,000,000 | 0 | 0 | 13,000,000 | 15,101,551.60 | 2.32 |
| US912828B253 0.6250 % USA | 2014 - 24 | 0 | 10,000,000 | 0 | 10,000,000 | 12,336,451.21 | 1.89 |
| US91282CEZ05 0.6250 % USA | 2022 - 32 | 20,000,000 | 0 | 0 | 20,000,000 | 17,072,629.80 | 2.62 |
| US912828Y388 0.7500 % USA | 2018 - 28 | 15,000,000 | 0 | 0 | 15,000,000 | 16,031,985.24 | 2.46 |
| US9128285W63 0.8750 % USA | 2019 - 29 | 18,000,000 | 0 | 0 | 18,000,000 | 19,031,297.15 | 2.92 |
| US91282CGK18 1.1250 % USA | 2023 - 33 | 7,000,000 | 0 | 7,000,000 | 0 | 0.00 | 0.00 |
| US91282CFR79 1.6250 % USA | 2022 - 27 | 15,000,000 | 0 | 0 | 15,000,000 | 14,196,314.44 | 2.18 |
| US912810PV44 1.7500 % USA | 2008 - 28 | 15,000,000 | 0 | 0 | 15,000,000 | 20,065,626.42 | 3.08 |
| US912810FS25 2.0000 % USA | 2006 - 26 | 0 | 8,000,000 | 0 | 8,000,000 | 11,464,990.68 | 1.76 |
| US912810FR42 2.3750 % USA | 2004 - 25 | 18,000,000 | 0 | 0 | 18,000,000 | 27,383,041.89 | 4.20 |
| US912810FH69 3.8750 % USA | 1999 - 29 | 5,000,000 | 0 | 0 | 5,000,000 | 9,403,575.07 | 1.44 |
| Total | | | | | | 381,749,558.82 | 58.54 |
| Total Bonds, listed on an official stock exchange | | | | | | 650,750,462.38 | 99.78 |
| Total Securities | | | | | | 650,750,462.38 | 99.78 |
| Total Securities | | | | | | 650,750,462.38 | 99.78 |
| Current account balance | | | | | | 18,404,187.92 | 2.82 |
| Derivative financial instruments | | | | | | -16,248,176.57 | -2.49 |
| Other assets | | | | | | 1,552,666.48 | 0.24 |
| Total assets as of 31.10.2023 | | | | | | 654,459,140.21 | 100.34 |
| Liabilities | | | | | | -2,248,515.67 | -0.34 |
| Net assets as of 31.10.2023 | | | | | | 652,210,624.54 | 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 | 1,000,000.00 | EUR | 1,050,898.15 | 20.11.2023 | LGT Bank AG | -9,438.69 | 0.00 |
| CHF | Purchase | 3,262.72 | EUR | 3,411.72 | 20.11.2023 | LGT Bank AG | -13.73 | 0.00 |
| CHF | Purchase | 74,234,067.02 | EUR | 78,304,078.09 | 20.11.2023 | LGT Bank AG | -992,306.77 | -0.15 |
| CHF | Purchase | 29,021.74 | EUR | 30,676.82 | 20.11.2023 | LGT Bank AG | -451.85 | 0.00 |
| CHF | Purchase | 5,241.54 | EUR | 5,540.58 | 20.11.2023 | LGT Bank AG | -81.73 | 0.00 |
| CHF | Purchase | 4,365,461.83 | EUR | 4,604,805.82 | 20.11.2023 | LGT Bank AG | -58,354.30 | -0.01 |
| CHF | Purchase | 2,106.64 | EUR | 2,222.14 | 20.11.2023 | LGT Bank AG | -28.16 | 0.00 |
| CHF | Purchase | 9,114.12 | EUR | 9,554.61 | 20.11.2023 | LGT Bank AG | -62.62 | 0.00 |
| CHF | Purchase | 29,857.77 | EUR | 31,686.80 | 20.11.2023 | LGT Bank AG | -591.14 | 0.00 |
| CHF | Purchase | 2,092.07 | EUR | 2,193.18 | 20.11.2023 | LGT Bank AG | -14.37 | 0.00 |
| CHF | Purchase | 43,402.45 | EUR | 45,810.33 | 20.11.2023 | LGT Bank AG | -608.44 | 0.00 |
| CHF | Purchase | 56,788,107.68 | EUR | 59,901,613.86 | 20.11.2023 | LGT Bank AG | -759,101.92 | -0.12 |
| CHF | Purchase | 1,307.77 | EUR | 1,382.34 | 20.11.2023 | LGT Bank AG | -20.35 | 0.00 |
| CHF | Purchase | 24,388,737.43 | EUR | 25,668,356.33 | 20.11.2023 | LGT Bank AG | -268,475.03 | -0.04 |
| CHF | Purchase | 101,128.02 | EUR | 106,580.91 | 20.11.2023 | LGT Bank AG | -1,260.18 | 0.00 |
| CHF | Purchase | 1,538.40 | EUR | 1,626.13 | 20.11.2023 | LGT Bank AG | -23.95 | 0.00 |
| CHF | Purchase | 100,318.38 | EUR | 106,041.66 | 20.11.2023 | LGT Bank AG | -1,564.13 | 0.00 |
| CHF | Purchase | 135,789.36 | EUR | 143,791.65 | 20.11.2023 | LGT Bank AG | -2,372.54 | 0.00 |
| CHF | Purchase | 206,006.33 | EUR | 214,382.69 | 20.11.2023 | LGT Bank AG | 164.55 | 0.00 |
| CHF | Purchase | 31,579.96 | EUR | 33,407.41 | 20.11.2023 | LGT Bank AG | -518.16 | 0.00 |
| CHF | Purchase | 38,255,447.73 | EUR | 40,352,868.79 | 20.11.2023 | LGT Bank AG | -511,370.87 | -0.08 |
| DKK | Purchase | 10,000,000.00 | EUR | 1,340,179.83 | 20.11.2023 | LGT Bank AG | -126.04 | 0.00 |
| GBP | Purchase | 1,354,495.98 | CHF | 1,500,000.00 | 20.11.2023 | LGT Bank AG | -8,511.89 | 0.00 |
| GBP | Purchase | 3,016,076.00 | EUR | 3,500,000.00 | 20.11.2023 | LGT Bank AG | -40,431.14 | -0.01 |
| SEK | Purchase | 10,000,000.00 | EUR | 845,255.93 | 20.11.2023 | LGT Bank AG | 1,389.20 | 0.00 |
| USD | Purchase | 2,500,000.00 | EUR | 2,270,652.72 | 20.11.2023 | LGT Bank AG | 92,845.79 | 0.01 |
| USD | Purchase | 3,000,000.00 | EUR | 2,831,970.68 | 20.11.2023 | LGT Bank AG | 4,227.53 | 0.00 |
| USD | Purchase | 7,458,702.33 | EUR | 7,091,059.27 | 20.11.2023 | LGT Bank AG | -39,606.54 | -0.01 |
| USD | Purchase | 3,000,000.00 | EUR | 2,812,373.36 | 20.11.2023 | LGT Bank AG | 23,824.85 | 0.00 |
| USD | Purchase | 107,505,453.43 | EUR | 102,206,457.44 | 20.11.2023 | LGT Bank AG | -570,865.96 | -0.09 |
| USD | Purchase | 3,000,000.00 | EUR | 2,739,283.74 | 20.11.2023 | LGT Bank AG | 96,914.47 | 0.01 |
| USD | Purchase | 2,554,773.16 | EUR | 2,428,847.15 | 20.11.2023 | LGT Bank AG | -13,566.13 | 0.00 |
| USD | Purchase | 5,720.75 | EUR | 5,438.77 | 20.11.2023 | LGT Bank AG | -30.38 | 0.00 |
| USD | Purchase | 28,604.50 | EUR | 27,108.75 | 20.11.2023 | LGT Bank AG | -66.07 | 0.00 |
| USD | Purchase | 64,262.80 | EUR | 60,479.45 | 20.11.2023 | LGT Bank AG | 274.56 | 0.00 |
| USD | Purchase | 3,000,000.00 | EUR | 2,860,938.37 | 20.11.2023 | LGT Bank AG | -24,740.16 | 0.00 |
| USD | Purchase | 5,000,000.00 | EUR | 4,593,561.66 | 20.11.2023 | LGT Bank AG | 133,435.35 | 0.02 |
| USD | Purchase | 3,000,000.00 | EUR | 2,729,779.16 | 20.11.2023 | LGT Bank AG | 106,419.05 | 0.02 |
| USD | Purchase | 7,000,000.00 | EUR | 6,341,079.41 | 20.11.2023 | LGT Bank AG | 276,716.41 | 0.04 |
| USD | Purchase | 1,947,605.00 | EUR | 1,838,514.88 | 20.11.2023 | LGT Bank AG | 2,749.72 | 0.00 |
| USD | Purchase | 5,000,000.00 | EUR | 4,561,352.93 | 20.11.2023 | LGT Bank AG | 165,644.08 | 0.03 |
| USD | Purchase | 5,000,000.00 | EUR | 4,537,785.69 | 20.11.2023 | LGT Bank AG | 189,211.32 | 0.03 |
| USD | Purchase | 14,888,525.52 | EUR | 14,154,662.87 | 20.11.2023 | LGT Bank AG | -79,059.73 | -0.01 |
| USD | Purchase | 3,427.95 | EUR | 3,249.50 | 20.11.2023 | LGT Bank AG | -8.72 | 0.00 |

Forward exchange transactions

| Currency | | Amount | against | Counter value | Maturity | Counterparty | Market value in EUR ⁴ | in % ⁴ |
|----------|----------|----------------|---------|----------------|------------|--------------|-------------------------------------|-------------------|
| USD | Purchase | 15,599.02 | EUR | 14,736.13 | 20.11.2023 | LGT Bank AG | 11.17 | 0.00 |
| USD | Purchase | 37,843.74 | EUR | 35,791.25 | 20.11.2023 | LGT Bank AG | -13.80 | 0.00 |
| USD | Purchase | 1,264,621.00 | EUR | 1,202,287.22 | 20.11.2023 | LGT Bank AG | -6,715.28 | 0.00 |
| USD | Purchase | 36,730.88 | EUR | 34,778.22 | 20.11.2023 | LGT Bank AG | -52.87 | 0.00 |
| CAD | Sale | 10,630,000.00 | EUR | 7,293,295.45 | 20.11.2023 | LGT Bank AG | 52,012.92 | 0.01 |
| CHF | Sale | 21,168.80 | EUR | 22,028.53 | 20.11.2023 | LGT Bank AG | -17.92 | 0.00 |
| CHF | Sale | 93,743.97 | EUR | 99,084.42 | 20.11.2023 | LGT Bank AG | 1,453.88 | 0.00 |
| CHF | Sale | 1,160.64 | EUR | 1,221.48 | 20.11.2023 | LGT Bank AG | 12.72 | 0.00 |
| CHF | Sale | 6,615.70 | EUR | 6,992.81 | 20.11.2023 | LGT Bank AG | 102.83 | 0.00 |
| CHF | Sale | 82,193.90 | EUR | 86,621.83 | 20.11.2023 | LGT Bank AG | 1,020.22 | 0.00 |
| CHF | Sale | 71,889.93 | EUR | 75,360.90 | 20.11.2023 | LGT Bank AG | 490.45 | 0.00 |
| CHF | Sale | 1,738.99 | EUR | 1,838.08 | 20.11.2023 | LGT Bank AG | 26.99 | 0.00 |
| CHF | Sale | 3,578.30 | EUR | 3,765.87 | 20.11.2023 | LGT Bank AG | 39.22 | 0.00 |
| CHF | Sale | 52,548.34 | EUR | 55,541.94 | 20.11.2023 | LGT Bank AG | 814.97 | 0.00 |
| CHF | Sale | 43,781.00 | EUR | 45,778.21 | 20.11.2023 | LGT Bank AG | 182.07 | 0.00 |
| CHF | Sale | 43,730.50 | EUR | 45,841.89 | 20.11.2023 | LGT Bank AG | 298.35 | 0.00 |
| CHF | Sale | 5,412.60 | EUR | 5,721.13 | 20.11.2023 | LGT Bank AG | 84.13 | 0.00 |
| CHF | Sale | 15,844.14 | EUR | 16,760.22 | 20.11.2023 | LGT Bank AG | 259.19 | 0.00 |
| CHF | Sale | 4,339.72 | EUR | 4,605.35 | 20.11.2023 | LGT Bank AG | 85.71 | 0.00 |
| CHF | Sale | 1,850.22 | EUR | 1,951.57 | 20.11.2023 | LGT Bank AG | 24.64 | 0.00 |
| CHF | Sale | 9,338.00 | EUR | 9,788.86 | 20.11.2023 | LGT Bank AG | 63.71 | 0.00 |
| CHF | Sale | 5,550.66 | EUR | 5,854.71 | 20.11.2023 | LGT Bank AG | 73.92 | 0.00 |
| CHF | Sale | 68,665.84 | EUR | 72,265.23 | 20.11.2023 | LGT Bank AG | 752.54 | 0.00 |
| CHF | Sale | 110,332.10 | EUR | 117,085.35 | 20.11.2023 | LGT Bank AG | 2,178.94 | 0.00 |
| CHF | Sale | 24,069.99 | EUR | 25,404.17 | 20.11.2023 | LGT Bank AG | 336.25 | 0.00 |
| CHF | Sale | 20,042.00 | EUR | 20,855.97 | 20.11.2023 | LGT Bank AG | -16.96 | 0.00 |
| CHF | Sale | 71,606.64 | EUR | 75,686.76 | 20.11.2023 | LGT Bank AG | 1,111.35 | 0.00 |
| CHF | Sale | 80,272.72 | EUR | 85,186.08 | 20.11.2023 | LGT Bank AG | 1,585.30 | 0.00 |
| CHF | Sale | 2,403.47 | EUR | 2,544.99 | 20.11.2023 | LGT Bank AG | 41.87 | 0.00 |
| CHF | Sale | 11,154.19 | EUR | 11,663.02 | 20.11.2023 | LGT Bank AG | 46.38 | 0.00 |
| CHF | Sale | 42,230.09 | EUR | 44,716.70 | 20.11.2023 | LGT Bank AG | 735.77 | 0.00 |
| CHF | Sale | 78,563.28 | EUR | 82,866.80 | 20.11.2023 | LGT Bank AG | 1,046.33 | 0.00 |
| DKK | Sale | 113,900,000.00 | EUR | 15,312,198.11 | 20.11.2023 | LGT Bank AG | 48,985.41 | 0.01 |
| GBP | Sale | 1,500,000.00 | EUR | 1,731,055.79 | 20.11.2023 | LGT Bank AG | 10,491.29 | 0.00 |
| GBP | Sale | 78,500,000.00 | EUR | 91,115,485.69 | 20.11.2023 | LGT Bank AG | 1,072,610.19 | 0.16 |
| GBP | Sale | 500,000.00 | EUR | 580,753.08 | 20.11.2023 | LGT Bank AG | 7,231.58 | 0.00 |
| SEK | Sale | 124,516,000.00 | EUR | 10,721,423.80 | 20.11.2023 | LGT Bank AG | 179,337.24 | 0.03 |
| USD | Sale | 2,000,000.00 | EUR | 1,882,326.54 | 20.11.2023 | LGT Bank AG | -8,472.27 | 0.00 |
| USD | Sale | 1,147.55 | EUR | 1,079.94 | 20.11.2023 | LGT Bank AG | -4.95 | 0.00 |
| USD | Sale | 18,302.24 | EUR | 17,269.13 | 20.11.2023 | LGT Bank AG | -33.80 | 0.00 |
| USD | Sale | 4,000,000.00 | EUR | 3,629,793.05 | 20.11.2023 | LGT Bank AG | -151,804.56 | -0.02 |
| USD | Sale | 418,000,000.00 | EUR | 378,555,638.17 | 20.11.2023 | LGT Bank AG | -16,621,312.24 | -2.55 |
| USD | Sale | 5,731.80 | EUR | 5,387.62 | 20.11.2023 | LGT Bank AG | -31.22 | 0.00 |
| USD | Sale | 46,679.08 | EUR | 44,094.94 | 20.11.2023 | LGT Bank AG | -35.43 | 0.00 |
| USD | Sale | 5,000,000.00 | EUR | 4,530,726.39 | 20.11.2023 | LGT Bank AG | -196,270.62 | -0.03 |
| USD | Sale | 305,263.05 | EUR | 288,551.04 | 20.11.2023 | LGT Bank AG | -44.47 | 0.00 |
| USD | Sale | 5,000,000.00 | EUR | 4,433,300.11 | 20.11.2023 | LGT Bank AG | -293,696.90 | -0.05 |
| USD | Sale | 54,688.50 | EUR | 51,547.99 | 20.11.2023 | LGT Bank AG | -154.49 | 0.00 |

Forward exchange transactions

| Currency | | Amount | against | Counter value | Maturity | Counterparty | Market value in EUR ⁴ | in % ⁴ |
|--|------|---------------|---------|---------------|------------|--------------|-------------------------------------|-------------------|
| USD | Sale | 97,758.92 | EUR | 92,347.02 | 20.11.2023 | LGT Bank AG | -74.20 | 0.00 |
| USD | Sale | 51,882.37 | EUR | 49,122.01 | 20.11.2023 | LGT Bank AG | 72.45 | 0.00 |
| USD | Sale | 212,062.11 | EUR | 200,174.92 | 20.11.2023 | LGT Bank AG | -308.47 | 0.00 |
| USD | Sale | 25,914.97 | EUR | 24,426.79 | 20.11.2023 | LGT Bank AG | -73.21 | 0.00 |
| USD | Sale | 215,250.61 | EUR | 203,567.08 | 20.11.2023 | LGT Bank AG | 69.28 | 0.00 |
| USD | Sale | 799.86 | EUR | 758.19 | 20.11.2023 | LGT Bank AG | 2.00 | 0.00 |
| USD | Sale | 65,790.35 | EUR | 62,347.28 | 20.11.2023 | LGT Bank AG | 149.12 | 0.00 |
| USD | Sale | 13,000,000.00 | EUR | 12,329,006.17 | 20.11.2023 | LGT Bank AG | 38,813.93 | 0.01 |
| Total Forward exchange transactions | | | | | | | -18,146,334.16 | -2.78 |

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 |
|---------------------|------------------------|---------------|------------|--------------|---------------------------|-------------------------------------|-------------------|
| Euro-BTP DEC 23 | -150 | 100,000.00 | 11.12.2023 | EUREX | -16,533,000.00 | 366,481.40 | 0.06 |
| Euro OAT DEC 23 | -400 | 100,000.00 | 11.12.2023 | EUREX | -49,316,000.00 | 1,532,000.00 | 0.23 |
| 10yr Lg Gilt DEC 23 | -140 | 100,000.00 | 29.12.2023 | ICE | -14,970,567.50 | 233,011.19 | 0.04 |
| Total | | | | | -80,819,567.50 | 2,131,492.59 | 0.33 |

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

Futures

| Description | Number of contracts | Contract size | Maturity | Counterparty | Contract volume in EUR | Market value in EUR ⁴ | in % ⁴ |
|--------------|------------------------|---------------|------------|--------------|---------------------------|-------------------------------------|-------------------|
| Bund DEC 23 | 150 | 100,000.00 | 11.12.2023 | EUREX | 19,348,500.00 | -233,335.00 | -0.04 |
| Total | | | | | 19,348,500.00 | -233,335.00 | -0.04 |

Total open derivative financial instruments at the end of the period under review **-16,248,176.57** **-2.49**

Transactions derivative financial instruments during the period under review

Forward exchange transactions

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|---------------|
| 22.05.2023 | CHF | EUR | 18,179.58 | 18,645.57 |
| 22.05.2023 | CHF | EUR | 2,226.44 | 2,266.15 |
| 22.05.2023 | CHF | EUR | 281,928.55 | 288,018.12 |
| 22.05.2023 | CHF | EUR | 1,127.98 | 1,148.92 |
| 22.05.2023 | CHF | EUR | 13,412.84 | 13,675.73 |
| 22.05.2023 | CHF | EUR | 47,796,177.49 | 48,678,871.47 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|---------------|
| 22.05.2023 | CHF | EUR | 12,473.37 | 12,650.13 |
| 22.05.2023 | CHF | EUR | 59,228,186.28 | 60,322,005.20 |
| 22.05.2023 | CHF | EUR | 52,774.15 | 53,748.78 |
| 22.05.2023 | CHF | EUR | 23,179.44 | 23,773.59 |
| 22.05.2023 | CHF | EUR | 147,585.90 | 150,581.42 |
| 22.05.2023 | CHF | EUR | 4,909,536.46 | 5,000,205.18 |
| 22.05.2023 | CHF | EUR | 81,370,521.96 | 82,873,262.83 |
| 22.05.2023 | CHF | EUR | 20,455.69 | 20,982.61 |
| 22.05.2023 | CHF | EUR | 2,082.59 | 2,121.03 |
| 22.05.2023 | CHF | EUR | 19,182.80 | 19,697.33 |
| 22.05.2023 | CHF | EUR | 54,693.21 | 55,703.28 |
| 22.05.2023 | CHF | EUR | 33,477.15 | 34,098.53 |
| 22.05.2023 | CHF | EUR | 334,314.08 | 341,779.57 |
| 22.05.2023 | CHF | EUR | 25,934.31 | 26,412.99 |
| 22.05.2023 | CHF | EUR | 8,118.07 | 8,317.12 |
| 22.05.2023 | CHF | EUR | 10,517.32 | 10,704.90 |
| 22.05.2023 | CHF | EUR | 1,358.05 | 1,377.29 |
| 22.05.2023 | CHF | EUR | 503.14 | 513.00 |
| 22.05.2023 | CHF | EUR | 4,786.30 | 4,888.88 |
| 22.05.2023 | CHF | EUR | 9,579.20 | 9,777.72 |
| 22.05.2023 | CHF | EUR | 12,444.38 | 12,711.10 |
| 22.05.2023 | CHF | EUR | 20,043.24 | 20,457.78 |
| 22.05.2023 | CHF | EUR | 87,924.40 | 89,474.36 |
| 22.05.2023 | CHF | EUR | 9,595.30 | 9,772.50 |
| 22.05.2023 | EUR | CHF | 21,456.13 | 20,918.27 |
| 22.05.2023 | EUR | CHF | 186,072.63 | 182,707.13 |
| 22.05.2023 | EUR | CHF | 30,529.49 | 29,733.34 |
| 22.05.2023 | EUR | CHF | 6,137.45 | 6,025.89 |
| 22.05.2023 | EUR | CHF | 54,986.72 | 53,673.20 |
| 22.05.2023 | EUR | CHF | 2,143.10 | 2,099.77 |
| 22.05.2023 | EUR | CHF | 97,333.09 | 95,295.23 |
| 22.05.2023 | EUR | CHF | 38,816.90 | 38,046.50 |
| 22.05.2023 | EUR | CHF | 5,046,809.68 | 4,909,536.46 |
| 22.05.2023 | EUR | CHF | 19,462.55 | 19,122.40 |
| 22.05.2023 | EUR | CHF | 7,685.03 | 7,484.62 |
| 22.05.2023 | EUR | CHF | 9,306.82 | 9,084.50 |
| 22.05.2023 | EUR | CHF | 83,116.23 | 81,042.65 |
| 22.05.2023 | EUR | CHF | 66,600.11 | 65,396.18 |
| 22.05.2023 | EUR | CHF | 130,945.43 | 128,577.02 |
| 22.05.2023 | EUR | CHF | 16,532.53 | 16,246.90 |
| 22.05.2023 | EUR | CHF | 48,203,112.65 | 46,891,987.99 |
| 22.05.2023 | EUR | CHF | 52,918.00 | 51,764.55 |
| 22.05.2023 | EUR | CHF | 175,431.84 | 172,067.58 |
| 22.05.2023 | EUR | CHF | 87,853.52 | 86,078.70 |
| 22.05.2023 | EUR | CHF | 198,192.69 | 193,396.82 |
| 22.05.2023 | EUR | CHF | 41,678.46 | 41,098.00 |
| 22.05.2023 | EUR | CHF | 2,389.51 | 2,329.90 |
| 22.05.2023 | EUR | CHF | 9,792.65 | 9,579.20 |
| 22.05.2023 | EUR | CHF | 47,946.61 | 47,118.24 |
| 22.05.2023 | EUR | CHF | 83,079,566.60 | 80,819,802.39 |
| 22.05.2023 | EUR | CHF | 44,759.91 | 44,136.54 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|----------------|
| 22.05.2023 | EUR | CHF | 60,908,065.09 | 59,251,365.72 |
| 22.05.2023 | EUR | CHF | 9,529.53 | 9,328.49 |
| 22.05.2023 | EUR | CHF | 178,647.68 | 175,035.96 |
| 22.05.2023 | EUR | CHF | 77,952.31 | 76,405.19 |
| 22.05.2023 | EUR | CHF | 525,153.11 | 515,707.18 |
| 22.05.2023 | EUR | CHF | 981.30 | 956.82 |
| 22.05.2023 | EUR | CHF | 13,901.76 | 13,620.15 |
| 22.05.2023 | EUR | CHF | 60,244.93 | 59,049.25 |
| 22.05.2023 | EUR | CHF | 69,219.92 | 67,892.49 |
| 22.05.2023 | EUR | CHF | 103,201.49 | 101,335.92 |
| 22.05.2023 | EUR | CHF | 93,260.75 | 91,583.27 |
| 22.05.2023 | EUR | CHF | 128,921.05 | 125,689.26 |
| 22.05.2023 | EUR | GBP | 73,642.72 | 63,958.70 |
| 22.05.2023 | EUR | GBP | 310,801.87 | 269,931.42 |
| 22.05.2023 | EUR | USD | 11,570.69 | 12,780.46 |
| 22.05.2023 | EUR | USD | 18,180.38 | 19,965.24 |
| 22.05.2023 | EUR | USD | 10,656.65 | 11,782.26 |
| 22.05.2023 | EUR | USD | 3,080,179.52 | 3,401,673.26 |
| 22.05.2023 | EUR | USD | 928,720.78 | 1,009,128.50 |
| 22.05.2023 | EUR | USD | 60,376.10 | 66,798.00 |
| 22.05.2023 | EUR | USD | 409,620.93 | 450,425.32 |
| 22.05.2023 | EUR | USD | 109,203.58 | 119,710.60 |
| 22.05.2023 | EUR | USD | 67,461.82 | 74,155.72 |
| 22.05.2023 | EUR | USD | 1,058.32 | 1,165.73 |
| 22.05.2023 | EUR | USD | 70,850.33 | 78,386.33 |
| 22.05.2023 | EUR | USD | 1,163,719.66 | 1,264,614.15 |
| 22.05.2023 | EUR | USD | 14,564,188.53 | 15,826,903.68 |
| 22.05.2023 | EUR | USD | 105,702.17 | 116,212.67 |
| 22.05.2023 | EUR | USD | 739.83 | 815.30 |
| 22.05.2023 | EUR | USD | 27,761.77 | 30,529.20 |
| 22.05.2023 | EUR | USD | 105,339.26 | 115,840.00 |
| 22.05.2023 | EUR | USD | 17,942.50 | 19,785.28 |
| 22.05.2023 | EUR | USD | 3,106,686.95 | 3,411,685.94 |
| 22.05.2023 | EUR | USD | 2,404,211.09 | 2,612,656.19 |
| 22.05.2023 | EUR | USD | 848.19 | 931.11 |
| 22.05.2023 | EUR | USD | 13,735.39 | 15,077.27 |
| 22.05.2023 | EUR | USD | 103,056,576.86 | 111,991,582.07 |
| 22.05.2023 | EUR | USD | 6,996,839.28 | 7,603,465.25 |
| 22.05.2023 | EUR | USD | 12,508.50 | 13,814.08 |
| 22.05.2023 | EUR | USD | 226,590.80 | 249,178.50 |
| 22.05.2023 | EUR | USD | 164,133.16 | 180,453.74 |
| 22.05.2023 | EUR | USD | 127,152.52 | 139,953.60 |
| 22.05.2023 | GBP | EUR | 269,931.42 | 304,859.13 |
| 22.05.2023 | GBP | EUR | 63,958.70 | 72,234.62 |
| 22.05.2023 | USD | EUR | 229,908.81 | 209,077.38 |
| 22.05.2023 | USD | EUR | 1,295,143.35 | 1,174,568.07 |
| 22.05.2023 | USD | EUR | 45,495.84 | 41,151.29 |
| 22.05.2023 | USD | EUR | 16,357,113.24 | 14,834,298.34 |
| 22.05.2023 | USD | EUR | 52,412.85 | 47,376.06 |
| 22.05.2023 | USD | EUR | 54,731.50 | 49,929.98 |
| 22.05.2023 | USD | EUR | 41,813.09 | 37,944.12 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|----------------|
| 22.05.2023 | USD | EUR | 6,997.68 | 6,357.91 |
| 22.05.2023 | USD | EUR | 7,603,465.25 | 6,895,597.67 |
| 22.05.2023 | USD | EUR | 10,450.35 | 9,556.31 |
| 22.05.2023 | USD | EUR | 6,960.78 | 6,338.79 |
| 22.05.2023 | USD | EUR | 124,184.36 | 112,681.29 |
| 22.05.2023 | USD | EUR | 58,192.00 | 52,774.44 |
| 22.05.2023 | USD | EUR | 1,404,449.95 | 1,273,698.44 |
| 22.05.2023 | USD | EUR | 6,994.38 | 6,350.19 |
| 22.05.2023 | USD | EUR | 140,399.26 | 129,218.14 |
| 22.05.2023 | USD | EUR | 39,470.26 | 35,896.25 |
| 22.05.2023 | USD | EUR | 22,075.34 | 19,986.64 |
| 22.05.2023 | USD | EUR | 358,555.12 | 326,203.85 |
| 22.05.2023 | USD | EUR | 27,843.12 | 25,355.15 |
| 22.05.2023 | USD | EUR | 3,621,784.69 | 3,284,603.70 |
| 22.05.2023 | USD | EUR | 117,331,028.23 | 106,407,741.52 |
| 31.05.2023 | EUR | USD | 44,173.74 | 47,279.15 |
| 31.05.2023 | USD | EUR | 91,201.44 | 85,211.10 |
| 31.05.2023 | USD | EUR | 1,499.10 | 1,400.64 |
| 20.06.2023 | AUD | EUR | 2,000,000.00 | 1,213,226.35 |
| 20.06.2023 | AUD | GBP | 555,005.10 | 300,000.00 |
| 20.06.2023 | CHF | EUR | 1,880.72 | 1,938.13 |
| 20.06.2023 | CHF | EUR | 78,016.44 | 80,228.50 |
| 20.06.2023 | CHF | EUR | 5,719.86 | 5,888.40 |
| 20.06.2023 | CHF | EUR | 34,193.16 | 35,121.13 |
| 20.06.2023 | CHF | EUR | 4,752.75 | 4,888.26 |
| 20.06.2023 | CHF | EUR | 4,909,536.46 | 5,055,655.00 |
| 20.06.2023 | CHF | EUR | 80,819,802.39 | 83,225,176.44 |
| 20.06.2023 | CHF | EUR | 17,913.58 | 18,385.39 |
| 20.06.2023 | CHF | EUR | 607.53 | 623.33 |
| 20.06.2023 | CHF | EUR | 3,797.64 | 3,911.79 |
| 20.06.2023 | CHF | EUR | 30,599.36 | 31,510.06 |
| 20.06.2023 | CHF | EUR | 1,346.26 | 1,388.14 |
| 20.06.2023 | CHF | EUR | 13,199.48 | 13,547.13 |
| 20.06.2023 | CHF | EUR | 46,891,987.99 | 48,287,596.09 |
| 20.06.2023 | CHF | EUR | 9,456.90 | 9,746.49 |
| 20.06.2023 | CHF | EUR | 57,057.60 | 58,861.83 |
| 20.06.2023 | CHF | EUR | 26,615.40 | 27,374.27 |
| 20.06.2023 | CHF | EUR | 59,251,365.72 | 61,014,815.93 |
| 20.06.2023 | CHF | EUR | 19,066.20 | 19,627.99 |
| 20.06.2023 | CHF | EUR | 2,626.83 | 2,711.49 |
| 20.06.2023 | CHF | EUR | 2,846.94 | 2,931.25 |
| 20.06.2023 | CHF | EUR | 162,522.80 | 166,250.47 |
| 20.06.2023 | CHF | EUR | 18,038.79 | 18,581.02 |
| 20.06.2023 | CHF | EUR | 92,509.87 | 95,206.30 |
| 20.06.2023 | EUR | AUD | 500,000.00 | 828,209.50 |
| 20.06.2023 | EUR | CAD | 7,249,650.44 | 10,800,000.00 |
| 20.06.2023 | EUR | CHF | 47,912.12 | 46,465.27 |
| 20.06.2023 | EUR | CHF | 512,600.22 | 497,438.53 |
| 20.06.2023 | EUR | CHF | 4,977.21 | 4,829.55 |
| 20.06.2023 | EUR | CHF | 102,430.94 | 99,392.02 |
| 20.06.2023 | EUR | CHF | 695.05 | 679.50 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|----------------|
| 20.06.2023 | EUR | CHF | 82,410.01 | 79,972.49 |
| 20.06.2023 | EUR | CHF | 53,285.23 | 51,778.43 |
| 20.06.2023 | EUR | CHF | 1,726.51 | 1,676.69 |
| 20.06.2023 | EUR | CHF | 8,553.11 | 8,313.81 |
| 20.06.2023 | EUR | CHF | 30,680.87 | 29,721.54 |
| 20.06.2023 | EUR | CHF | 6,821.52 | 6,648.88 |
| 20.06.2023 | EUR | CHF | 132,498.78 | 129,145.50 |
| 20.06.2023 | EUR | CHF | 143,165.17 | 138,993.62 |
| 20.06.2023 | EUR | CHF | 566,328.46 | 550,653.62 |
| 20.06.2023 | EUR | CHF | 19,274.26 | 18,712.65 |
| 20.06.2023 | EUR | CHF | 1,529.42 | 1,487.09 |
| 20.06.2023 | EUR | CHF | 53,365.64 | 51,732.22 |
| 20.06.2023 | EUR | CHF | 26,384.32 | 25,561.71 |
| 20.06.2023 | EUR | CHF | 285,222.70 | 278,839.99 |
| 20.06.2023 | EUR | CHF | 15,481.73 | 15,085.12 |
| 20.06.2023 | EUR | CHF | 1,937.00 | 1,892.24 |
| 20.06.2023 | EUR | CHF | 4,845,790.80 | 4,728,038.08 |
| 20.06.2023 | EUR | CHF | 1,300.73 | 1,264.34 |
| 20.06.2023 | EUR | CHF | 27,725.88 | 26,905.80 |
| 20.06.2023 | EUR | CHF | 80,766,101.35 | 78,803,485.09 |
| 20.06.2023 | EUR | CHF | 109,926.87 | 106,614.99 |
| 20.06.2023 | EUR | CHF | 268,818.20 | 260,719.25 |
| 20.06.2023 | EUR | CHF | 638,716.62 | 619,767.18 |
| 20.06.2023 | EUR | CHF | 41,355.09 | 40,161.66 |
| 20.06.2023 | EUR | CHF | 45,343.63 | 44,061.40 |
| 20.06.2023 | EUR | CHF | 60,091,830.01 | 58,631,598.54 |
| 20.06.2023 | EUR | CHF | 47,189,454.08 | 46,042,750.35 |
| 20.06.2023 | EUR | CHF | 60,455.19 | 58,727.50 |
| 20.06.2023 | EUR | CHF | 61,068.99 | 59,458.11 |
| 20.06.2023 | EUR | CHF | 24,932.34 | 24,301.35 |
| 20.06.2023 | EUR | CHF | 60,546.22 | 58,717.85 |
| 20.06.2023 | EUR | CHF | 53,948.57 | 52,352.88 |
| 20.06.2023 | EUR | CHF | 6,155.34 | 5,978.57 |
| 20.06.2023 | EUR | CHF | 869,782.81 | 850,318.81 |
| 20.06.2023 | EUR | CHF | 1,257.78 | 1,218.45 |
| 20.06.2023 | EUR | DKK | 15,293,106.69 | 113,900,000.00 |
| 20.06.2023 | EUR | GBP | 73,918.52 | 63,274.25 |
| 20.06.2023 | EUR | GBP | 311,968.18 | 267,044.76 |
| 20.06.2023 | EUR | GBP | 788.03 | 684.45 |
| 20.06.2023 | EUR | GBP | 23,263,658.68 | 20,000,000.00 |
| 20.06.2023 | EUR | GBP | 78,002,591.04 | 69,000,000.00 |
| 20.06.2023 | EUR | GBP | 3,323.50 | 2,886.66 |
| 20.06.2023 | EUR | SEK | 11,007,896.19 | 124,590,000.00 |
| 20.06.2023 | EUR | USD | 99,902.17 | 107,397.33 |
| 20.06.2023 | EUR | USD | 2,699,228.24 | 3,000,000.00 |
| 20.06.2023 | EUR | USD | 274,207.10 | 295,996.97 |
| 20.06.2023 | EUR | USD | 65,876.49 | 70,707.54 |
| 20.06.2023 | EUR | USD | 2,161.97 | 2,315.76 |
| 20.06.2023 | EUR | USD | 298,302.23 | 323,426.74 |
| 20.06.2023 | EUR | USD | 55,538.36 | 59,998.37 |
| 20.06.2023 | EUR | USD | 6,796,360.20 | 7,416,867.89 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|----------------|
| 20.06.2023 | EUR | USD | 20,424.23 | 22,233.00 |
| 20.06.2023 | EUR | USD | 1,398.90 | 1,499.10 |
| 20.06.2023 | EUR | USD | 1,144,804.29 | 1,249,324.92 |
| 20.06.2023 | EUR | USD | 5,801.37 | 6,229.66 |
| 20.06.2023 | EUR | USD | 124,959.45 | 134,444.50 |
| 20.06.2023 | EUR | USD | 102,178,927.63 | 111,507,863.72 |
| 20.06.2023 | EUR | USD | 26,711.66 | 29,077.25 |
| 20.06.2023 | EUR | USD | 2,365,651.21 | 2,581,635.17 |
| 20.06.2023 | EUR | USD | 4,312.15 | 4,630.84 |
| 20.06.2023 | EUR | USD | 18,118.27 | 19,424.33 |
| 20.06.2023 | EUR | USD | 28,392.44 | 30,598.39 |
| 20.06.2023 | EUR | USD | 110,455.46 | 118,141.50 |
| 20.06.2023 | EUR | USD | 85,105.74 | 91,201.44 |
| 20.06.2023 | EUR | USD | 30,217.89 | 32,813.76 |
| 20.06.2023 | EUR | USD | 89,019.87 | 95,395.92 |
| 20.06.2023 | EUR | USD | 188,925.89 | 202,457.71 |
| 20.06.2023 | EUR | USD | 386,831,739.09 | 426,000,000.00 |
| 20.06.2023 | EUR | USD | 113,833.50 | 121,754.60 |
| 20.06.2023 | EUR | USD | 154,046.40 | 165,488.20 |
| 20.06.2023 | EUR | USD | 340,545.08 | 367,943.63 |
| 20.06.2023 | EUR | USD | 14,185,337.09 | 15,480,458.37 |
| 20.06.2023 | EUR | USD | 14,267.33 | 15,289.23 |
| 20.06.2023 | EUR | USD | 33,291.84 | 36,011.62 |
| 20.06.2023 | EUR | USD | 28,947.64 | 31,021.02 |
| 20.06.2023 | GBP | AUD | 500,000.00 | 934,161.70 |
| 20.06.2023 | GBP | EUR | 3,044,755.00 | 3,500,000.00 |
| 20.06.2023 | GBP | EUR | 269,931.42 | 310,505.12 |
| 20.06.2023 | GBP | EUR | 1,326,115.05 | 1,500,000.00 |
| 20.06.2023 | GBP | EUR | 63,958.70 | 73,572.41 |
| 20.06.2023 | GBP | EUR | 5,000,000.00 | 5,830,244.28 |
| 20.06.2023 | USD | AUD | 160,000.00 | 239,386.93 |
| 20.06.2023 | USD | EUR | 3,477.42 | 3,239.98 |
| 20.06.2023 | USD | EUR | 12,769.90 | 11,778.45 |
| 20.06.2023 | USD | EUR | 58,360.79 | 54,067.05 |
| 20.06.2023 | USD | EUR | 7,603,465.25 | 6,986,263.78 |
| 20.06.2023 | USD | EUR | 15,826,903.68 | 14,542,175.21 |
| 20.06.2023 | USD | EUR | 2,612,656.19 | 2,400,577.20 |
| 20.06.2023 | USD | EUR | 23,158.60 | 21,410.54 |
| 20.06.2023 | USD | EUR | 25,477.54 | 23,717.14 |
| 20.06.2023 | USD | EUR | 3,000,000.00 | 2,774,543.12 |
| 20.06.2023 | USD | EUR | 315,215.43 | 291,756.73 |
| 20.06.2023 | USD | EUR | 3,500,000.00 | 3,239,367.01 |
| 20.06.2023 | USD | EUR | 169,731.63 | 158,326.58 |
| 20.06.2023 | USD | EUR | 25,472.70 | 23,876.66 |
| 20.06.2023 | USD | EUR | 111,991,582.07 | 102,900,810.01 |
| 20.06.2023 | USD | EUR | 291,871.50 | 271,292.60 |
| 20.06.2023 | USD | EUR | 8,144.57 | 7,483.45 |
| 20.06.2023 | USD | EUR | 1,264,614.15 | 1,161,960.73 |
| 20.06.2023 | USD | EUR | 201,262.61 | 186,310.28 |
| 20.06.2023 | USD | EUR | 47,279.15 | 44,121.18 |
| 20.06.2023 | USD | EUR | 7,621.75 | 7,090.16 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|---------------|
| 20.06.2023 | USD | EUR | 3,000,000.00 | 2,762,930.35 |
| 20.06.2023 | USD | EUR | 1,153.64 | 1,074.38 |
| 20.06.2023 | USD | EUR | 85,768.22 | 79,588.57 |
| 20.06.2023 | USD | EUR | 45,661.69 | 42,693.03 |
| 21.06.2023 | EUR | USD | 58,643.46 | 64,056.25 |
| 06.07.2023 | EUR | USD | 119,450.78 | 130,296.91 |
| 06.07.2023 | USD | EUR | 104,468.14 | 95,772.04 |
| 20.07.2023 | CHF | EUR | 85.10 | 86.94 |
| 20.07.2023 | CHF | EUR | 99,799.80 | 102,324.87 |
| 20.07.2023 | CHF | EUR | 15,279.84 | 15,648.71 |
| 20.07.2023 | CHF | EUR | 6,631.17 | 6,755.42 |
| 20.07.2023 | CHF | EUR | 2,827.56 | 2,940.71 |
| 20.07.2023 | CHF | EUR | 23,513.32 | 24,120.48 |
| 20.07.2023 | CHF | EUR | 46,042,750.35 | 47,269,488.11 |
| 20.07.2023 | CHF | EUR | 789.60 | 807.93 |
| 20.07.2023 | CHF | EUR | 28,148.10 | 29,044.17 |
| 20.07.2023 | CHF | EUR | 126,549.00 | 131,269.72 |
| 20.07.2023 | CHF | EUR | 950.98 | 970.29 |
| 20.07.2023 | CHF | EUR | 7,475.58 | 7,649.16 |
| 20.07.2023 | CHF | EUR | 884.75 | 906.81 |
| 20.07.2023 | CHF | EUR | 58,631,598.54 | 60,193,746.65 |
| 20.07.2023 | CHF | EUR | 9,400.10 | 9,649.66 |
| 20.07.2023 | CHF | EUR | 4,728,038.08 | 4,854,009.33 |
| 20.07.2023 | CHF | EUR | 56,188.80 | 57,678.17 |
| 20.07.2023 | CHF | EUR | 447,026.48 | 456,104.32 |
| 20.07.2023 | CHF | EUR | 4,728.70 | 4,845.09 |
| 20.07.2023 | CHF | EUR | 10,364.53 | 10,626.77 |
| 20.07.2023 | CHF | EUR | 78,803,485.09 | 80,903,081.87 |
| 20.07.2023 | EUR | CHF | 9,982.76 | 9,724.13 |
| 20.07.2023 | EUR | CHF | 12,402.58 | 11,957.10 |
| 20.07.2023 | EUR | CHF | 1,930.03 | 1,894.62 |
| 20.07.2023 | EUR | CHF | 38,157.92 | 37,231.52 |
| 20.07.2023 | EUR | CHF | 6,390.78 | 6,233.36 |
| 20.07.2023 | EUR | CHF | 2,898.07 | 2,827.71 |
| 20.07.2023 | EUR | CHF | 155,400.32 | 152,314.54 |
| 20.07.2023 | EUR | CHF | 52,934.62 | 51,570.07 |
| 20.07.2023 | EUR | CHF | 4,606.90 | 4,429.84 |
| 20.07.2023 | EUR | CHF | 2,906.92 | 2,837.22 |
| 20.07.2023 | EUR | CHF | 126,066.41 | 122,961.02 |
| 20.07.2023 | EUR | CHF | 46,758.99 | 45,318.44 |
| 20.07.2023 | EUR | CHF | 4,837,058.35 | 4,676,468.01 |
| 20.07.2023 | EUR | CHF | 27,497.77 | 26,861.25 |
| 20.07.2023 | EUR | CHF | 3,918.58 | 3,829.84 |
| 20.07.2023 | EUR | CHF | 22,116.91 | 21,435.53 |
| 20.07.2023 | EUR | CHF | 68,920.67 | 67,206.75 |
| 20.07.2023 | EUR | CHF | 28,226.16 | 27,630.11 |
| 20.07.2023 | EUR | CHF | 27,047.69 | 26,476.52 |
| 20.07.2023 | EUR | CHF | 192,059.61 | 187,108.70 |
| 20.07.2023 | EUR | CHF | 6,580.49 | 6,425.66 |
| 20.07.2023 | EUR | CHF | 42,505.02 | 41,473.08 |
| 20.07.2023 | EUR | CHF | 507,830.85 | 494,739.99 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|----------------|
| 20.07.2023 | EUR | CHF | 47,580.23 | 46,425.08 |
| 20.07.2023 | EUR | CHF | 20,328.45 | 19,801.78 |
| 20.07.2023 | EUR | CHF | 54,626.97 | 53,218.80 |
| 20.07.2023 | EUR | CHF | 34,577.83 | 33,708.96 |
| 20.07.2023 | EUR | CHF | 305,725.66 | 298,043.39 |
| 20.07.2023 | EUR | CHF | 18,284.06 | 17,948.60 |
| 20.07.2023 | EUR | CHF | 44,245.29 | 43,184.38 |
| 20.07.2023 | EUR | CHF | 12,866.65 | 12,598.03 |
| 20.07.2023 | EUR | CHF | 38,596.89 | 37,600.40 |
| 20.07.2023 | EUR | CHF | 7,097.96 | 6,843.02 |
| 20.07.2023 | EUR | CHF | 1,142,420.00 | 1,112,925.00 |
| 20.07.2023 | EUR | CHF | 60,645,012.97 | 58,631,598.54 |
| 20.07.2023 | EUR | CHF | 23,787.69 | 23,248.97 |
| 20.07.2023 | EUR | CHF | 273,115.10 | 267,413.28 |
| 20.07.2023 | EUR | CHF | 188,504.08 | 183,838.98 |
| 20.07.2023 | EUR | CHF | 582.22 | 567.59 |
| 20.07.2023 | EUR | CHF | 87,383.57 | 85,221.00 |
| 20.07.2023 | EUR | CHF | 1,619.69 | 1,577.94 |
| 20.07.2023 | EUR | CHF | 81,095,834.31 | 78,403,452.61 |
| 20.07.2023 | EUR | CHF | 45,179,586.81 | 43,679,624.53 |
| 20.07.2023 | EUR | CHF | 59,909.20 | 58,719.58 |
| 20.07.2023 | EUR | GBP | 761.72 | 650.65 |
| 20.07.2023 | EUR | GBP | 73,095.22 | 62,623.60 |
| 20.07.2023 | EUR | GBP | 3,085.42 | 2,635.50 |
| 20.07.2023 | EUR | GBP | 33,230.75 | 28,459.48 |
| 20.07.2023 | EUR | GBP | 275,404.18 | 235,949.78 |
| 20.07.2023 | EUR | USD | 25,360.15 | 27,795.36 |
| 20.07.2023 | EUR | USD | 4,639.29 | 5,194.53 |
| 20.07.2023 | EUR | USD | 455,821.03 | 498,743.42 |
| 20.07.2023 | EUR | USD | 549,952.23 | 599,104.21 |
| 20.07.2023 | EUR | USD | 3,863.23 | 4,241.42 |
| 20.07.2023 | EUR | USD | 98,331,967.46 | 110,564,464.21 |
| 20.07.2023 | EUR | USD | 2,296,011.36 | 2,581,635.17 |
| 20.07.2023 | EUR | USD | 12,723.98 | 13,842.48 |
| 20.07.2023 | EUR | USD | 1,111,103.63 | 1,249,324.92 |
| 20.07.2023 | EUR | USD | 95,701.41 | 104,468.14 |
| 20.07.2023 | EUR | USD | 6,301.19 | 6,866.82 |
| 20.07.2023 | EUR | USD | 39,712.75 | 43,662.38 |
| 20.07.2023 | EUR | USD | 263,857.04 | 289,405.00 |
| 20.07.2023 | EUR | USD | 95,231.75 | 103,561.20 |
| 20.07.2023 | EUR | USD | 7,533.65 | 8,380.40 |
| 20.07.2023 | EUR | USD | 6,596,289.48 | 7,416,867.89 |
| 20.07.2023 | EUR | USD | 39,516.16 | 43,114.70 |
| 20.07.2023 | EUR | USD | 162,336.76 | 176,606.97 |
| 20.07.2023 | EUR | USD | 267,701.72 | 292,235.24 |
| 20.07.2023 | EUR | USD | 13,767,750.24 | 15,480,458.37 |
| 20.07.2023 | EUR | USD | 27,439.66 | 29,968.64 |
| 20.07.2023 | GBP | EUR | 63,274.25 | 73,842.60 |
| 20.07.2023 | GBP | EUR | 267,044.76 | 311,647.79 |
| 20.07.2023 | USD | EUR | 31,207.24 | 28,474.41 |
| 20.07.2023 | USD | EUR | 47,473.90 | 43,390.23 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|----------------|
| 20.07.2023 | USD | EUR | 37,387.50 | 34,210.23 |
| 20.07.2023 | USD | EUR | 25,395.48 | 22,682.05 |
| 20.07.2023 | USD | EUR | 46,272.40 | 42,462.85 |
| 20.07.2023 | USD | EUR | 190,568.00 | 171,321.10 |
| 20.07.2023 | USD | EUR | 130,296.91 | 119,368.16 |
| 20.07.2023 | USD | EUR | 204,463.02 | 187,306.67 |
| 20.07.2023 | USD | EUR | 351,296.00 | 320,299.06 |
| 20.07.2023 | USD | EUR | 34,389.90 | 31,324.91 |
| 20.07.2023 | USD | EUR | 1,249,324.92 | 1,143,154.45 |
| 20.07.2023 | USD | EUR | 36,913.28 | 33,932.17 |
| 20.07.2023 | USD | EUR | 15,480,458.37 | 14,164,893.85 |
| 20.07.2023 | USD | EUR | 8,387.77 | 7,629.37 |
| 20.07.2023 | USD | EUR | 7,416,867.89 | 6,786,565.61 |
| 20.07.2023 | USD | EUR | 20,791.08 | 19,086.20 |
| 20.07.2023 | USD | EUR | 2,581,635.17 | 2,362,241.95 |
| 20.07.2023 | USD | EUR | 111,507,863.72 | 102,031,672.17 |
| 20.07.2023 | USD | EUR | 64,056.25 | 58,557.42 |
| 20.07.2023 | USD | EUR | 38,144.37 | 34,962.28 |
| 20.07.2023 | USD | EUR | 11,526.40 | 10,554.20 |
| 20.07.2023 | USD | EUR | 25,221.90 | 23,025.39 |
| 21.08.2023 | CHF | EUR | 4,702.55 | 4,906.93 |
| 21.08.2023 | CHF | EUR | 202,692.36 | 212,546.44 |
| 21.08.2023 | CHF | EUR | 9,417.10 | 9,764.54 |
| 21.08.2023 | CHF | EUR | 43,679,624.53 | 45,264,422.49 |
| 21.08.2023 | CHF | EUR | 3,778.12 | 3,961.80 |
| 21.08.2023 | CHF | EUR | 56,680.80 | 58,978.12 |
| 21.08.2023 | CHF | EUR | 471.86 | 489.96 |
| 21.08.2023 | CHF | EUR | 1,760.73 | 1,844.14 |
| 21.08.2023 | CHF | EUR | 6,612.69 | 6,902.11 |
| 21.08.2023 | CHF | EUR | 71,693.08 | 74,666.45 |
| 21.08.2023 | CHF | EUR | 4,676,468.01 | 4,846,141.10 |
| 21.08.2023 | CHF | EUR | 29,940.75 | 31,384.50 |
| 21.08.2023 | CHF | EUR | 15,969.46 | 16,628.31 |
| 21.08.2023 | CHF | EUR | 11,324.64 | 11,759.04 |
| 21.08.2023 | CHF | EUR | 737.79 | 773.37 |
| 21.08.2023 | CHF | EUR | 41,564.60 | 43,510.48 |
| 21.08.2023 | CHF | EUR | 1,953.98 | 2,042.93 |
| 21.08.2023 | CHF | EUR | 627.78 | 655.26 |
| 21.08.2023 | CHF | EUR | 28,327.20 | 29,439.79 |
| 21.08.2023 | CHF | EUR | 3,770.84 | 3,919.03 |
| 21.08.2023 | CHF | EUR | 58,631,598.54 | 60,758,888.75 |
| 21.08.2023 | CHF | EUR | 78,403,452.61 | 81,248,111.49 |
| 21.08.2023 | CHF | EUR | 4,761.87 | 4,970.96 |
| 21.08.2023 | EUR | CHF | 24,723.52 | 23,791.25 |
| 21.08.2023 | EUR | CHF | 697,242.75 | 667,994.81 |
| 21.08.2023 | EUR | CHF | 43,858,262.45 | 42,024,987.08 |
| 21.08.2023 | EUR | CHF | 24,741.87 | 23,604.78 |
| 21.08.2023 | EUR | CHF | 46,390.72 | 44,679.00 |
| 21.08.2023 | EUR | CHF | 102,144.69 | 98,572.89 |
| 21.08.2023 | EUR | CHF | 26,309.73 | 25,389.73 |
| 21.08.2023 | EUR | CHF | 76,159.95 | 73,453.38 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|---------------|
| 21.08.2023 | EUR | CHF | 109,608.34 | 105,002.82 |
| 21.08.2023 | EUR | CHF | 396,687.43 | 380,908.00 |
| 21.08.2023 | EUR | CHF | 128,267.15 | 123,164.94 |
| 21.08.2023 | EUR | CHF | 68,457.75 | 65,748.33 |
| 21.08.2023 | EUR | CHF | 2,472.08 | 2,361.63 |
| 21.08.2023 | EUR | CHF | 22,957.40 | 22,044.20 |
| 21.08.2023 | EUR | CHF | 68,691.13 | 66,023.30 |
| 21.08.2023 | EUR | CHF | 49,520.18 | 47,226.50 |
| 21.08.2023 | EUR | CHF | 4,926.54 | 4,712.25 |
| 21.08.2023 | EUR | CHF | 1,607.65 | 1,547.03 |
| 21.08.2023 | EUR | CHF | 69,785.46 | 67,070.25 |
| 21.08.2023 | EUR | CHF | 13,861.74 | 13,224.68 |
| 21.08.2023 | EUR | CHF | 17,654.37 | 16,968.71 |
| 21.08.2023 | EUR | CHF | 19,942.89 | 19,149.60 |
| 21.08.2023 | EUR | CHF | 60,766,958.14 | 58,226,899.29 |
| 21.08.2023 | EUR | CHF | 4,882.05 | 4,708.55 |
| 21.08.2023 | EUR | CHF | 28,130.13 | 26,827.20 |
| 21.08.2023 | EUR | CHF | 108,615.89 | 104,755.90 |
| 21.08.2023 | EUR | CHF | 2,947.22 | 2,829.99 |
| 21.08.2023 | EUR | CHF | 80,966,689.71 | 77,582,282.08 |
| 21.08.2023 | EUR | CHF | 9,812.81 | 9,442.40 |
| 21.08.2023 | EUR | CHF | 469,976.36 | 448,978.76 |
| 21.08.2023 | EUR | CHF | 140,410.36 | 134,065.50 |
| 21.08.2023 | EUR | CHF | 140,006.60 | 134,142.00 |
| 21.08.2023 | EUR | CHF | 83,845.67 | 80,751.93 |
| 21.08.2023 | EUR | CHF | 180,491.05 | 173,468.50 |
| 21.08.2023 | EUR | CHF | 2,934.27 | 2,818.14 |
| 21.08.2023 | EUR | CHF | 177,372.26 | 170,316.75 |
| 21.08.2023 | EUR | CHF | 31,356.01 | 30,199.04 |
| 21.08.2023 | EUR | CHF | 204,176.03 | 196,468.79 |
| 21.08.2023 | EUR | CHF | 4,730,682.80 | 4,532,940.26 |
| 21.08.2023 | EUR | CHF | 112,659.83 | 108,411.65 |
| 21.08.2023 | EUR | USD | 1,093,507.16 | 1,196,515.53 |
| 21.08.2023 | EUR | USD | 27,887.56 | 30,648.29 |
| 21.08.2023 | EUR | USD | 14,028,279.42 | 15,349,743.34 |
| 21.08.2023 | EUR | USD | 112,299.01 | 122,971.35 |
| 21.08.2023 | EUR | USD | 62,345.09 | 69,362.40 |
| 21.08.2023 | EUR | USD | 1,054.43 | 1,157.22 |
| 21.08.2023 | EUR | USD | 170,392.98 | 188,453.78 |
| 21.08.2023 | EUR | USD | 1,053.51 | 1,159.67 |
| 21.08.2023 | EUR | USD | 93,652.83 | 103,451.26 |
| 21.08.2023 | EUR | USD | 83,720.48 | 91,569.69 |
| 21.08.2023 | EUR | USD | 28,335.99 | 31,247.66 |
| 21.08.2023 | EUR | USD | 88,367.51 | 99,433.42 |
| 21.08.2023 | EUR | USD | 144,309.71 | 159,848.26 |
| 21.08.2023 | EUR | USD | 7,001.55 | 7,743.68 |
| 21.08.2023 | EUR | USD | 505,011.04 | 555,898.48 |
| 21.08.2023 | EUR | USD | 86,127.49 | 96,912.89 |
| 21.08.2023 | EUR | USD | 5,264.18 | 5,792.15 |
| 21.08.2023 | EUR | USD | 154,257.97 | 170,020.82 |
| 21.08.2023 | EUR | USD | 635,147.26 | 709,018.70 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|----------------|
| 21.08.2023 | EUR | USD | 2,359,381.44 | 2,581,635.17 |
| 21.08.2023 | EUR | USD | 99,848,840.97 | 109,254,601.79 |
| 21.08.2023 | EUR | USD | 3,696.50 | 4,044.29 |
| 21.08.2023 | EUR | USD | 22,675.76 | 24,725.99 |
| 21.08.2023 | EUR | USD | 6,270,306.53 | 6,860,969.41 |
| 21.08.2023 | EUR | USD | 33,629.69 | 37,684.62 |
| 21.08.2023 | EUR | USD | 7,304.07 | 8,102.22 |
| 21.08.2023 | EUR | USD | 47,975.17 | 52,809.39 |
| 21.08.2023 | USD | EUR | 17,372.17 | 15,746.00 |
| 21.08.2023 | USD | EUR | 45,140.94 | 40,695.93 |
| 21.08.2023 | USD | EUR | 37,091.52 | 33,913.64 |
| 21.08.2023 | USD | EUR | 1,249,324.92 | 1,109,481.44 |
| 21.08.2023 | USD | EUR | 110,564,464.21 | 98,188,404.90 |
| 21.08.2023 | USD | EUR | 16,837.94 | 15,442.48 |
| 21.08.2023 | USD | EUR | 18,494.08 | 16,743.16 |
| 21.08.2023 | USD | EUR | 35,835.07 | 31,980.64 |
| 21.08.2023 | USD | EUR | 4,630.52 | 4,112.20 |
| 21.08.2023 | USD | EUR | 11,329.19 | 10,183.50 |
| 21.08.2023 | USD | EUR | 107,714.46 | 97,248.13 |
| 21.08.2023 | USD | EUR | 7,416,867.89 | 6,586,659.04 |
| 21.08.2023 | USD | EUR | 4,496.90 | 4,078.06 |
| 21.08.2023 | USD | EUR | 15,480,458.37 | 13,747,649.62 |
| 21.08.2023 | USD | EUR | 9,278.08 | 8,418.28 |
| 21.08.2023 | USD | EUR | 11,572.20 | 10,544.77 |
| 21.08.2023 | USD | EUR | 43,833.76 | 38,957.32 |
| 21.08.2023 | USD | EUR | 32,470.76 | 29,499.70 |
| 21.08.2023 | USD | EUR | 37,065.28 | 33,514.58 |
| 21.08.2023 | USD | EUR | 2,581,635.17 | 2,292,659.23 |
| 21.08.2023 | USD | EUR | 89,608.04 | 79,639.27 |
| 06.09.2023 | EUR | USD | 11,761.70 | 12,708.52 |
| 06.09.2023 | USD | EUR | 45,173.01 | 41,807.51 |
| 20.09.2023 | CHF | EUR | 2,145.77 | 2,250.56 |
| 20.09.2023 | CHF | EUR | 105,105.28 | 110,100.77 |
| 20.09.2023 | CHF | EUR | 1,370.69 | 1,435.64 |
| 20.09.2023 | CHF | EUR | 77,582,282.08 | 81,124,332.69 |
| 20.09.2023 | CHF | EUR | 2,551.22 | 2,664.16 |
| 20.09.2023 | CHF | EUR | 65,493.40 | 68,425.57 |
| 20.09.2023 | CHF | EUR | 67,258.80 | 70,533.09 |
| 20.09.2023 | CHF | EUR | 24,038.38 | 25,086.28 |
| 20.09.2023 | CHF | EUR | 937.43 | 985.17 |
| 20.09.2023 | CHF | EUR | 19,709.34 | 20,666.90 |
| 20.09.2023 | CHF | EUR | 10,644.36 | 11,186.48 |
| 20.09.2023 | CHF | EUR | 69,238.84 | 72,519.78 |
| 20.09.2023 | CHF | EUR | 85,440.81 | 89,293.09 |
| 20.09.2023 | CHF | EUR | 42,024,987.08 | 43,943,654.94 |
| 20.09.2023 | CHF | EUR | 2,806.11 | 2,938.43 |
| 20.09.2023 | CHF | EUR | 11,255.88 | 11,773.13 |
| 20.09.2023 | CHF | EUR | 819.68 | 857.80 |
| 20.09.2023 | CHF | EUR | 58,226,899.29 | 60,885,272.04 |
| 20.09.2023 | CHF | EUR | 11,400.90 | 11,942.77 |
| 20.09.2023 | CHF | EUR | 4,532,940.26 | 4,739,893.49 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|----------------|
| 20.09.2023 | CHF | EUR | 60,932.95 | 64,036.28 |
| 20.09.2023 | CHF | EUR | 101,189.52 | 106,044.45 |
| 20.09.2023 | EUR | CHF | 14,866.77 | 14,175.20 |
| 20.09.2023 | EUR | CHF | 360,917.76 | 345,362.93 |
| 20.09.2023 | EUR | CHF | 1,172.95 | 1,122.74 |
| 20.09.2023 | EUR | CHF | 660,182.32 | 630,482.04 |
| 20.09.2023 | EUR | CHF | 122,428.35 | 117,243.75 |
| 20.09.2023 | EUR | CHF | 60,123,755.41 | 57,508,372.05 |
| 20.09.2023 | EUR | CHF | 47,120.81 | 44,874.18 |
| 20.09.2023 | EUR | CHF | 34,479.48 | 32,810.05 |
| 20.09.2023 | EUR | CHF | 79,968,070.95 | 76,489,459.86 |
| 20.09.2023 | EUR | CHF | 64,903.31 | 61,884.14 |
| 20.09.2023 | EUR | CHF | 982.00 | 935.18 |
| 20.09.2023 | EUR | CHF | 42,387.74 | 40,560.91 |
| 20.09.2023 | EUR | CHF | 15,044.08 | 14,367.28 |
| 20.09.2023 | EUR | CHF | 15,491.68 | 14,789.47 |
| 20.09.2023 | EUR | CHF | 2,817.93 | 2,681.49 |
| 20.09.2023 | EUR | CHF | 41,053.45 | 39,314.92 |
| 20.09.2023 | EUR | CHF | 2,940.13 | 2,809.59 |
| 20.09.2023 | EUR | CHF | 6,989.53 | 6,674.32 |
| 20.09.2023 | EUR | CHF | 25,777.98 | 24,582.45 |
| 20.09.2023 | EUR | CHF | 11,128.51 | 10,625.52 |
| 20.09.2023 | EUR | CHF | 77,066.22 | 73,850.40 |
| 20.09.2023 | EUR | CHF | 284,911.48 | 273,022.69 |
| 20.09.2023 | EUR | CHF | 540.77 | 518.20 |
| 20.09.2023 | EUR | CHF | 2,057.13 | 1,961.72 |
| 20.09.2023 | EUR | CHF | 41,515,154.49 | 39,709,245.27 |
| 20.09.2023 | EUR | CHF | 4,089.01 | 3,899.74 |
| 20.09.2023 | EUR | CHF | 32,679.22 | 31,184.54 |
| 20.09.2023 | EUR | CHF | 1,966.09 | 1,877.42 |
| 20.09.2023 | EUR | CHF | 20,618.80 | 19,675.74 |
| 20.09.2023 | EUR | CHF | 2,939.86 | 2,806.98 |
| 20.09.2023 | EUR | CHF | 47,741.79 | 45,593.98 |
| 20.09.2023 | EUR | CHF | 119,207.65 | 113,915.07 |
| 20.09.2023 | EUR | CHF | 7,161.66 | 6,847.33 |
| 20.09.2023 | EUR | CHF | 24,920.07 | 23,834.85 |
| 20.09.2023 | EUR | CHF | 824,940.28 | 787,827.87 |
| 20.09.2023 | EUR | CHF | 191,396.93 | 183,186.38 |
| 20.09.2023 | EUR | CHF | 56,625.65 | 54,101.96 |
| 20.09.2023 | EUR | CHF | 250,890.73 | 239,751.68 |
| 20.09.2023 | EUR | CHF | 7,872.73 | 7,508.32 |
| 20.09.2023 | EUR | CHF | 18,629.13 | 17,829.98 |
| 20.09.2023 | EUR | CHF | 4,691,423.19 | 4,487,346.28 |
| 20.09.2023 | EUR | CHF | 1,572,539.57 | 1,506,338.80 |
| 20.09.2023 | EUR | CHF | 14,917.05 | 14,194.80 |
| 20.09.2023 | EUR | USD | 4,252.06 | 4,609.04 |
| 20.09.2023 | EUR | USD | 40,124.71 | 43,893.42 |
| 20.09.2023 | EUR | USD | 6,650,134.98 | 7,093,033.97 |
| 20.09.2023 | EUR | USD | 31,762.85 | 34,109.65 |
| 20.09.2023 | EUR | USD | 102,540,440.57 | 109,369,633.91 |
| 20.09.2023 | EUR | USD | 18,293.59 | 19,874.07 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|---------------|
| 20.09.2023 | EUR | USD | 1,198,923.01 | 1,278,771.28 |
| 20.09.2023 | EUR | USD | 11,928.24 | 12,983.59 |
| 20.09.2023 | EUR | USD | 13,344.88 | 14,465.25 |
| 20.09.2023 | EUR | USD | 41,777.15 | 45,173.01 |
| 20.09.2023 | EUR | USD | 2,420,434.25 | 2,581,635.17 |
| 20.09.2023 | EUR | USD | 151,240.43 | 165,240.00 |
| 20.09.2023 | EUR | USD | 125,671.77 | 137,304.58 |
| 20.09.2023 | EUR | USD | 1,063.54 | 1,155.10 |
| 20.09.2023 | EUR | USD | 75,681.43 | 81,606.91 |
| 20.09.2023 | EUR | USD | 22,249.11 | 24,154.41 |
| 20.09.2023 | EUR | USD | 14,410,848.09 | 15,370,610.57 |
| 20.09.2023 | EUR | USD | 17,264.16 | 18,499.20 |
| 20.09.2023 | EUR | USD | 96,840.95 | 105,076.79 |
| 20.09.2023 | EUR | USD | 63,770.54 | 68,329.82 |
| 20.09.2023 | USD | EUR | 19,629.73 | 18,092.00 |
| 20.09.2023 | USD | EUR | 21,389.23 | 19,651.54 |
| 20.09.2023 | USD | EUR | 93,563.10 | 86,151.09 |
| 20.09.2023 | USD | EUR | 96,721.00 | 89,973.44 |
| 20.09.2023 | USD | EUR | 15,349,743.34 | 14,010,545.36 |
| 20.09.2023 | USD | EUR | 84,228.86 | 77,096.30 |
| 20.09.2023 | USD | EUR | 12,708.52 | 11,753.71 |
| 20.09.2023 | USD | EUR | 9,249.76 | 8,613.84 |
| 20.09.2023 | USD | EUR | 6,860,969.41 | 6,262,379.83 |
| 20.09.2023 | USD | EUR | 4,604.92 | 4,258.31 |
| 20.09.2023 | USD | EUR | 33,426.56 | 31,000.89 |
| 20.09.2023 | USD | EUR | 20,005.15 | 18,348.55 |
| 20.09.2023 | USD | EUR | 109,254,601.79 | 99,722,615.58 |
| 20.09.2023 | USD | EUR | 14,474.75 | 13,324.27 |
| 20.09.2023 | USD | EUR | 15,091.16 | 14,088.81 |
| 20.09.2023 | USD | EUR | 30,032.34 | 27,455.00 |
| 20.09.2023 | USD | EUR | 36,872.32 | 34,018.04 |
| 20.09.2023 | USD | EUR | 14,991.21 | 14,000.99 |
| 20.09.2023 | USD | EUR | 285,942.21 | 263,399.19 |
| 20.09.2023 | USD | EUR | 36,981.12 | 34,401.20 |
| 20.09.2023 | USD | EUR | 1,196,515.53 | 1,092,124.78 |
| 20.09.2023 | USD | EUR | 2,581,635.17 | 2,356,398.79 |
| 20.09.2023 | USD | EUR | 232,064.56 | 215,875.01 |
| 20.09.2023 | USD | EUR | 164,718.00 | 151,077.93 |
| 11.10.2023 | EUR | USD | 106,803.35 | 112,541.25 |
| 11.10.2023 | USD | EUR | 177,482.69 | 168,437.59 |
| 20.10.2023 | CHF | EUR | 10,139.25 | 10,536.39 |
| 20.10.2023 | CHF | EUR | 718.55 | 742.96 |
| 20.10.2023 | CHF | EUR | 23,091.25 | 23,953.63 |
| 20.10.2023 | CHF | EUR | 57,508,372.05 | 60,243,549.69 |
| 20.10.2023 | CHF | EUR | 22,595.62 | 23,578.91 |
| 20.10.2023 | CHF | EUR | 950.30 | 995.50 |
| 20.10.2023 | CHF | EUR | 6,101.48 | 6,319.19 |
| 20.10.2023 | CHF | EUR | 21,173.52 | 21,966.56 |
| 20.10.2023 | CHF | EUR | 544.23 | 564.56 |
| 20.10.2023 | CHF | EUR | 62,780.34 | 65,632.19 |
| 20.10.2023 | CHF | EUR | 18,652.60 | 19,351.22 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|---------------|
| 20.10.2023 | CHF | EUR | 4,487,346.28 | 4,700,770.67 |
| 20.10.2023 | CHF | EUR | 39,709,245.27 | 41,597,871.85 |
| 20.10.2023 | CHF | EUR | 7,429.68 | 7,682.05 |
| 20.10.2023 | CHF | EUR | 76,489,459.86 | 80,127,404.27 |
| 20.10.2023 | CHF | EUR | 1,867.60 | 1,936.20 |
| 20.10.2023 | CHF | EUR | 62,142.50 | 64,487.39 |
| 20.10.2023 | CHF | EUR | 2,406.77 | 2,516.10 |
| 20.10.2023 | EUR | CHF | 5,770.06 | 5,535.06 |
| 20.10.2023 | EUR | CHF | 46,986.20 | 45,447.50 |
| 20.10.2023 | EUR | CHF | 56,569.84 | 54,161.21 |
| 20.10.2023 | EUR | CHF | 6,711.21 | 6,455.19 |
| 20.10.2023 | EUR | CHF | 72,492.35 | 69,885.67 |
| 20.10.2023 | EUR | CHF | 7,457.96 | 7,173.45 |
| 20.10.2023 | EUR | CHF | 33,556.05 | 32,275.95 |
| 20.10.2023 | EUR | CHF | 643,939.96 | 620,785.17 |
| 20.10.2023 | EUR | CHF | 1,740.33 | 1,664.79 |
| 20.10.2023 | EUR | CHF | 60,774.97 | 58,589.62 |
| 20.10.2023 | EUR | CHF | 16,323.62 | 15,788.07 |
| 20.10.2023 | EUR | CHF | 25,144.45 | 24,052.98 |
| 20.10.2023 | EUR | CHF | 107,471.33 | 103,581.08 |
| 20.10.2023 | EUR | CHF | 122,389.77 | 118,178.58 |
| 20.10.2023 | EUR | CHF | 4,641.61 | 4,481.34 |
| 20.10.2023 | EUR | CHF | 84,221.01 | 81,240.60 |
| 20.10.2023 | EUR | CHF | 16,477.09 | 15,760.53 |
| 20.10.2023 | EUR | CHF | 59,770,663.80 | 56,788,107.68 |
| 20.10.2023 | EUR | CHF | 113,556.43 | 109,461.81 |
| 20.10.2023 | EUR | CHF | 8,662.09 | 8,347.50 |
| 20.10.2023 | EUR | CHF | 21,027.50 | 20,113.06 |
| 20.10.2023 | EUR | CHF | 41,261.62 | 39,836.94 |
| 20.10.2023 | EUR | CHF | 2,935.23 | 2,811.72 |
| 20.10.2023 | EUR | CHF | 78,132,898.66 | 74,234,067.02 |
| 20.10.2023 | EUR | CHF | 3,534.30 | 3,406.37 |
| 20.10.2023 | EUR | CHF | 68.57 | 65.59 |
| 20.10.2023 | EUR | CHF | 144,934.91 | 139,478.40 |
| 20.10.2023 | EUR | CHF | 12,709.27 | 12,168.13 |
| 20.10.2023 | EUR | CHF | 33,276.95 | 32,068.40 |
| 20.10.2023 | EUR | CHF | 986,668.40 | 951,189.78 |
| 20.10.2023 | EUR | CHF | 22,732.23 | 21,806.39 |
| 20.10.2023 | EUR | CHF | 7,584.45 | 7,240.43 |
| 20.10.2023 | EUR | CHF | 4,594,739.32 | 4,365,461.83 |
| 20.10.2023 | EUR | CHF | 40,264,653.96 | 38,255,447.73 |
| 20.10.2023 | EUR | CHF | 44,450.00 | 42,598.30 |
| 20.10.2023 | EUR | CHF | 747,129.66 | 720,264.37 |
| 20.10.2023 | EUR | CHF | 92,088.99 | 88,744.50 |
| 20.10.2023 | EUR | CHF | 46,513.41 | 44,987.40 |
| 20.10.2023 | EUR | CHF | 304,243.11 | 294,279.76 |
| 20.10.2023 | EUR | CHF | 431,611.17 | 417,476.77 |
| 20.10.2023 | EUR | CHF | 473,422.81 | 454,960.27 |
| 20.10.2023 | EUR | CHF | 73,569.05 | 70,700.00 |
| 20.10.2023 | EUR | CHF | 26,466.91 | 25,364.35 |
| 20.10.2023 | EUR | CHF | 20,362.68 | 19,505.86 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|----------------|
| 20.10.2023 | EUR | USD | 44,451.42 | 46,982.66 |
| 20.10.2023 | EUR | USD | 3,236.05 | 3,452.07 |
| 20.10.2023 | EUR | USD | 25,631.84 | 26,862.01 |
| 20.10.2023 | EUR | USD | 10,276.84 | 10,862.04 |
| 20.10.2023 | EUR | USD | 1,074,110.94 | 1,135,275.11 |
| 20.10.2023 | EUR | USD | 1,090.54 | 1,145.54 |
| 20.10.2023 | EUR | USD | 7,100,820.95 | 7,458,702.33 |
| 20.10.2023 | EUR | USD | 157,041.98 | 166,480.83 |
| 20.10.2023 | EUR | USD | 168,360.26 | 177,482.69 |
| 20.10.2023 | EUR | USD | 105,752.40 | 113,184.15 |
| 20.10.2023 | EUR | USD | 79,253.44 | 83,384.45 |
| 20.10.2023 | EUR | USD | 10,460.57 | 11,005.82 |
| 20.10.2023 | EUR | USD | 102,347,156.73 | 107,505,453.43 |
| 20.10.2023 | EUR | USD | 14,174,148.44 | 14,888,525.52 |
| 20.10.2023 | EUR | USD | 18,419.68 | 19,468.57 |
| 20.10.2023 | EUR | USD | 1,203,942.31 | 1,264,621.00 |
| 20.10.2023 | EUR | USD | 117,895.72 | 124,214.22 |
| 20.10.2023 | EUR | USD | 32,901.13 | 34,702.60 |
| 20.10.2023 | EUR | USD | 51,927.56 | 55,191.41 |
| 20.10.2023 | EUR | USD | 2,432,190.75 | 2,554,773.16 |
| 20.10.2023 | EUR | USD | 110,740.10 | 116,054.96 |
| 20.10.2023 | EUR | USD | 437,932.54 | 464,043.83 |
| 20.10.2023 | EUR | USD | 180,423.60 | 192,666.24 |
| 20.10.2023 | EUR | USD | 176,021.07 | 184,469.03 |
| 20.10.2023 | EUR | USD | 80,112.15 | 84,152.53 |
| 20.10.2023 | EUR | USD | 1,084.18 | 1,148.67 |
| 20.10.2023 | EUR | USD | 37,840.48 | 40,441.45 |
| 20.10.2023 | EUR | USD | 1,620.26 | 1,728.95 |
| 20.10.2023 | EUR | USD | 13,449.25 | 14,150.28 |
| 20.10.2023 | USD | EUR | 14,893.79 | 14,107.90 |
| 20.10.2023 | USD | EUR | 287,447.71 | 271,973.51 |
| 20.10.2023 | USD | EUR | 190,031.10 | 178,801.31 |
| 20.10.2023 | USD | EUR | 37,972.77 | 35,598.19 |
| 20.10.2023 | USD | EUR | 112,541.25 | 106,761.60 |
| 20.10.2023 | USD | EUR | 15,370,610.57 | 14,394,585.69 |
| 20.10.2023 | USD | EUR | 2,581,635.17 | 2,417,702.83 |
| 20.10.2023 | USD | EUR | 11,561.20 | 10,802.59 |
| 20.10.2023 | USD | EUR | 1,278,771.28 | 1,197,570.04 |
| 20.10.2023 | USD | EUR | 25,481.79 | 24,275.17 |
| 20.10.2023 | USD | EUR | 22,973.40 | 21,684.56 |
| 20.10.2023 | USD | EUR | 109,369,633.91 | 102,424,725.40 |
| 20.10.2023 | USD | EUR | 7,093,033.97 | 6,642,630.41 |
| 20.10.2023 | USD | EUR | 24,243.59 | 22,880.46 |
| 20.10.2023 | USD | EUR | 92,840.29 | 86,517.18 |
| 20.10.2023 | USD | EUR | 157,342.50 | 149,891.97 |
| 20.10.2023 | USD | EUR | 9,189.36 | 8,673.82 |
| 20.10.2023 | USD | EUR | 9,221.04 | 8,641.74 |
| 20.10.2023 | USD | EUR | 10,317.96 | 9,807.24 |
| 20.10.2023 | USD | EUR | 80,882.90 | 75,684.51 |

Transactions in exposure-decreasing derivatives during the period under review

Futures

| Description | Maturity | Purchases/Contracts | Sales/Contracts |
|---------------------|------------|---------------------|-----------------|
| Euro OAT JUN 23 | 12.06.2023 | 470 | 0 |
| Euro OAT SEP 23 | 11.09.2023 | 470 | 470 |
| 10yr Lg Gilt JUN 23 | 30.06.2023 | 70 | 0 |
| 10yr Lg Gilt SEP 23 | 29.09.2023 | 140 | 140 |

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

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

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

4 Divergences in the totals may be attributed to rounding differences

LGT EM LC Bond Fund UCITS under the laws of Liechtenstein

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|---|-----------------------|------------|------------|
| Net asset value (EUR) A | 2,804,194 | 2,612,058 | 1,676,105 |
| Units outstanding at the end of the period (EUR) A | 3,564 | 3,368 | 2,004 |
| Net asset value per unit at the end of the period (EUR) A | 786.80 | 775.52 | 836.53 |
| Net asset value per unit at the beginning of the period (EUR) A | 775.52 | 836.53 | 868.84 |
| Percent change in asset value vs previous year (EUR) A ¹ | 6.28% | -4.48% | 1.24% |
| Net asset value (USD) A | 5,433,260 | 5,409,786 | 2,499,782 |
| Units outstanding at the end of the period (USD) A | 9,400 | 10,147 | 3,708 |
| Net asset value per unit at the end of the period (USD) A | 577.98 | 533.12 | 674.09 |
| Net asset value per unit at the beginning of the period (USD) A | 533.12 | 674.09 | 705.31 |
| Percent change in asset value vs previous year (USD) A ¹ | 13.66% | -18.42% | 0.59% |
| Net asset value (EUR) B | 6,777,595 | 12,311,372 | 8,917,321 |
| Units outstanding at the end of the period (EUR) B | 5,429 | 10,482 | 7,252 |
| Net asset value per unit at the end of the period (EUR) B | 1,248.38 | 1,174.58 | 1,229.64 |
| Net asset value per unit at the beginning of the period (EUR) B | 1,174.58 | 1,229.64 | 1,214.59 |
| Percent change in asset value vs previous year (EUR) B | 6.28% | -4.48% | 1.24% |
| Net asset value (CHF) B | 5,275,070 | 5,545,496 | 4,432,176 |
| Units outstanding at the end of the period (CHF) B | 5,357 | 5,820 | 4,154 |
| Net asset value per unit at the end of the period (CHF) B | 984.76 | 952.83 | 1,067.04 |
| Net asset value per unit at the beginning of the period (CHF) B | 952.83 | 1,067.04 | 1,063.99 |
| Percent change in asset value vs previous year (CHF) B | 3.35% | -10.70% | 0.29% |
| Net asset value (USD) B | 9,968,527 | 11,555,371 | 12,824,852 |
| Units outstanding at the end of the period (USD) B | 10,147 | 13,369 | 12,105 |
| Net asset value per unit at the end of the period (USD) B | 982.38 | 864.35 | 1,059.51 |
| Net asset value per unit at the beginning of the period (USD) B | 864.35 | 1,059.51 | 1,053.32 |
| Percent change in asset value vs previous year (USD) B | 13.66% | -18.42% | 0.59% |
| Net asset value (EUR) I1 | 1,351,129 | 5,413,543 | 6,722,387 |
| Units outstanding at the end of the period (EUR) I1 | 1,200 | 5,145 | 6,145 |
| Net asset value per unit at the end of the period (EUR) I1 | 1,125.94 | 1,052.19 | 1,093.96 |
| Net asset value per unit at the beginning of the period (EUR) I1 | 1,052.19 | 1,093.96 | 1,072.42 |
| Percent change in asset value vs previous year (EUR) I1 | 7.01% | -3.82% | 2.01% |
| Net asset value (EUR) C | n.a. | 159,207 | 282,357 |
| Units outstanding at the end of the period (EUR) C | n.a. | 156 | 266 |
| Net asset value per unit at the end of the period (EUR) C | n.a. | 1,020.56 | 1,061.49 |
| Net asset value per unit at the beginning of the period (EUR) C | 1,020.56 ³ | 1,061.49 | 1,041.51 |
| Percent change in asset value vs previous year (EUR) C | n.a. ³ | -3.86% | 1.92% |

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|--|-------------------|-------------------|-------------------|
| Net asset value (USD) C | 13,059,812 | 7,318,376 | 24,912,471 |
| Units outstanding at the end of the period (USD) C | 13,768 | 8,825 | 24,667 |
| Net asset value per unit at the end of the period (USD) C | 948.57 | 829.28 | 1,009.93 |
| Net asset value per unit at the beginning of the period (USD) C | 829.28 | 1,009.93 | 997.31 |
| Percent change in asset value vs previous year (USD) C | 14.38% | -17.89% | 1.27% |
| Net asset value (EUR) IM | 36,495,034 | 26,045,328 | 35,423,374 |
| Units outstanding at the end of the period (EUR) IM | 24,862 | 19,101 | 25,135 |
| Net asset value per unit at the end of the period (EUR) IM | 1,467.90 | 1,363.56 | 1,409.32 |
| Net asset value per unit at the beginning of the period (EUR) IM | 1,363.56 | 1,409.32 | 1,374.02 |
| Percent change in asset value vs previous year (EUR) IM | 7.65% | -3.25% | 2.57% |
| | 1 year | 2 years | 3 years |
| Cumulative performance of fund in percent (EUR) B | 6.28% | 1.52% | 2.78% |
| Cumulative performance of benchmark in percent ² | 6.13% | -0.92% | 0.56% |

¹ Distribution in performance included

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

³ Closing 10.07.2023

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|-------------------------|----------------------|
| Assets | EUR |
| Bank balance | |
| Current account balance | 11,201.46 |
| Transferable securities | |
| Investment fund units | 79,872,589.90 |
| Other assets | 32.81 |
| Total assets | 79,883,824.17 |
| Liabilities | -40,046.94 |
| Net assets | 79,843,777.23 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|---|---------------------|
| Earnings | EUR |
| Earnings from cash in banks | 163.20 |
| Buying into current earnings with the issue of units | -4,373.10 |
| Total earnings | -4,209.90 |
| | |
| | 31.10.2023 |
| Expenses | EUR |
| Interest payable | 83.00 |
| Ongoing remuneration as specified by internal regulations | 244,306.64 |
| thereof management fees | 225,602.73 |
| thereof depositary fees | 5,543.00 |
| thereof other remuneration as specified by internal regulations | 13,160.91 |
| Other expenses | 17,960.05 |
| Adjustment of current earnings with the redemption of units | -8,671.38 |
| Total expenses | 253,678.31 |
| | |
| Net earnings | -257,888.21 |
| | |
| Capital gains and capital losses realized | -409,297.48 |
| Profit or loss realized | -667,185.69 |
| | |
| Capital gains and capital losses not realized | 3,885,681.35 |
| Net profit / loss | 3,218,495.66 |

Change in net assets

| | 31.10.2023 |
|---|----------------------|
| | EUR |
| Net assets at the beginning of the period under review | 67,927,223.71 |
| Distributions | -383,218.13 |
| Balance from unit movements | 9,081,275.99 |
| Net profit / loss | 3,218,495.66 |
| Net assets at the end of the period under review | 79,843,777.23 |

Changes in the number of units outstanding

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT EM LC Bond Fund (EUR) A | |
| Number of units outstanding at the beginning of the period | 3,383.146 |
| Number of units issued | 280.886 |
| Number of units redeemed | -100.000 |
| Number of units outstanding at the end of the period | 3,564.032 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT EM LC Bond Fund (USD) A | |
| Number of units outstanding at the beginning of the period | 9,462.488 |
| Number of units issued | 0.000 |
| Number of units redeemed | -62.000 |
| Number of units outstanding at the end of the period | 9,400.488 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT EM LC Bond Fund (EUR) B | |
| Number of units outstanding at the beginning of the period | 5,602.119 |
| Number of units issued | 22.936 |
| Number of units redeemed | -195.937 |
| Number of units outstanding at the end of the period | 5,429.118 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT EM LC Bond Fund (CHF) B | |
| Number of units outstanding at the beginning of the period | 5,441.004 |
| Number of units issued | 148.712 |
| Number of units redeemed | -233.000 |
| Number of units outstanding at the end of the period | 5,356.716 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT EM LC Bond Fund (USD) B | |
| Number of units outstanding at the beginning of the period | 11,423.855 |
| Number of units issued | 240.135 |
| Number of units redeemed | -1,516.647 |
| Number of units outstanding at the end of the period | 10,147.343 |

31.10.2023
Number

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

31.10.2023
Number

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

31.10.2023
Number

| LGT EM LC Bond Fund (USD) C | |
|---|-------------------|
| Number of units outstanding at the beginning of the period | 11,125.926 |
| Number of units issued | 2,999.000 |
| Number of units redeemed | -357.000 |
| Number of units outstanding at the end of the period | 13,767.926 |

31.10.2023
Number

| LGT EM LC Bond Fund (EUR) IM | |
|---|-------------------|
| Number of units outstanding at the beginning of the period | 18,954.949 |
| Number of units issued | 5,927.050 |
| Number of units redeemed | -20.000 |
| Number of units outstanding at the end of the period | 24,861.999 |

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in EUR ⁴ | in % ⁴ |
|--------------------------------------|------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Investment fund units | | | | | | | |
| IE00BYVTK035 | | | | | | | |
| LGT EM LC Bond Sub-Fund A (EUR) | | 68,913 | 11,635 | 3,041 | 77,507 | 79,872,589.90 | 100.04 |
| Total Investment fund units | | | | | | 79,872,589.90 | 100.04 |
| Total Securities | | | | | | 79,872,589.90 | 100.04 |
| Total Securities | | | | | | 79,872,589.90 | 100.04 |
| Current account balance | | | | | | 11,201.46 | 0.01 |
| Other assets | | | | | | 32.81 | 0.00 |
| Total assets as of 31.10.2023 | | | | | | 79,883,824.17 | 100.05 |
| Liabilities | | | | | | -40,046.94 | -0.05 |
| Net assets as of 31.10.2023 | | | | | | 79,843,777.23 | 100.00 |

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

LGT Sustainable Bond Fund Global UCITS under the laws of Liechtenstein

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|---|-----------------------|------------|------------|
| Net asset value (EUR) A | 9,541,809 | 8,893,607 | 12,400,040 |
| Units outstanding at the end of the period (EUR) A | 9,166 | 7,930 | 9,944 |
| Net asset value per unit at the end of the period (EUR) A | 1,041.02 | 1,121.45 | 1,246.97 |
| Net asset value per unit at the beginning of the period (EUR) A | 1,121.45 | 1,246.97 | 1,259.12 |
| Percent change in asset value vs previous year (EUR) A ¹ | -5.04% | -8.80% | -0.06% |
| Net asset value (EUR) B | 9,171,329 | 11,049,977 | 16,032,749 |
| Units outstanding at the end of the period (EUR) B | 6,613 | 7,566 | 10,012 |
| Net asset value per unit at the end of the period (EUR) B | 1,386.91 | 1,460.47 | 1,601.37 |
| Net asset value per unit at the beginning of the period (EUR) B | 1,460.47 | 1,601.37 | 1,602.28 |
| Percent change in asset value vs previous year (EUR) B | -5.04% | -8.80% | -0.06% |
| Net asset value (EUR) I1 | 12,592,580 | 30,209,803 | 31,533,168 |
| Units outstanding at the end of the period (EUR) I1 | 9,438 | 21,609 | 20,675 |
| Net asset value per unit at the end of the period (EUR) I1 | 1,334.24 | 1,398.00 | 1,525.22 |
| Net asset value per unit at the beginning of the period (EUR) I1 | 1,398.00 | 1,525.22 | 1,517.72 |
| Percent change in asset value vs previous year (EUR) I1 | -4.56% | -8.34% | 0.49% |
| Net asset value (USD) I1 | 14,177,467 | 13,891,484 | 30,779,293 |
| Units outstanding at the end of the period (USD) I1 | 14,753 | 14,753 | 25,589 |
| Net asset value per unit at the end of the period (USD) I1 | 960.97 | 941.58 | 1,202.82 |
| Net asset value per unit at the beginning of the period (USD) I1 | 941.58 | 1,202.82 | 1,204.67 |
| Percent change in asset value vs previous year (USD) I1 | 2.06% | -21.72% | -0.15% |
| Net asset value (EUR) C | n.a. | 679,644 | 721,980 |
| Units outstanding at the end of the period (EUR) C | n.a. | 674 | 656 |
| Net asset value per unit at the end of the period (EUR) C | n.a. | 1,008.37 | 1,100.58 |
| Net asset value per unit at the beginning of the period (EUR) C | 1,008.37 ³ | 1,100.58 | 1,096.20 |
| Percent change in asset value vs previous year (EUR) C | n.a. ³ | -8.38% | 0.40% |
| Net asset value (EUR) IM | n.a. | 228,946 | 27,014,441 |
| Units outstanding at the end of the period (EUR) IM | n.a. | 137 | 14,926 |
| Net asset value per unit at the end of the period (EUR) IM | n.a. | 1,666.66 | 1,809.85 |
| Net asset value per unit at the beginning of the period (EUR) IM | 1,666.66 ³ | 1,809.85 | 1,792.87 |
| Percent change in asset value vs previous year (EUR) IM | n.a. ³ | -7.91% | 0.95% |

| | 1 year | 2 years | 3 years |
|---|---------------|----------------|----------------|
| Cumulative performance of fund in percent (EUR) B | -5.04% | -13.39% | -13.44% |
| Cumulative performance of benchmark in percent ² | -4.71% | -12.42% | -13.03% |

¹ Distribution in performance included

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

³ Closing 10.07.2023

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|-------------------------|----------------------|
| Assets | EUR |
| Bank balance | |
| Current account balance | 12,523.39 |
| Transferable securities | |
| Investment fund units | 44,737,842.20 |
| Other assets | 35.54 |
| Total assets | 44,750,401.13 |
| Liabilities | -30,438.73 |
| Net assets | 44,719,962.40 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|---|----------------------|
| Earnings | EUR |
| Earnings from cash in banks | 201.53 |
| Buying into current earnings with the issue of units | -3,713.23 |
| Total earnings | -3,511.70 |
| | |
| | 31.10.2023 |
| Expenses | EUR |
| Ongoing remuneration as specified by internal regulations | 196,854.91 |
| thereof management fees | 188,721.76 |
| thereof depositary fees | 3,009.58 |
| thereof other remuneration as specified by internal regulations | 5,123.57 |
| Other expenses | 17,969.57 |
| Adjustment of current earnings with the redemption of units | -53,388.72 |
| Total expenses | 161,435.76 |
| | |
| Net earnings | -164,947.46 |
| | |
| Capital gains and capital losses realized | -3,561,602.33 |
| Profit or loss realized | -3,726,549.79 |
| | |
| Capital gains and capital losses not realized | 2,733,612.61 |
| Net profit / loss | -992,937.18 |

Change in net assets

| | 31.10.2023 |
|---|----------------------|
| | EUR |
| Net assets at the beginning of the period under review | 69,535,704.96 |
| Distributions | -214,983.89 |
| Balance from unit movements | -23,607,821.49 |
| Net profit / loss | -992,937.18 |
| Net assets at the end of the period under review | 44,719,962.40 |

Changes in the number of units outstanding

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global (EUR) A | |
| Number of units outstanding at the beginning of the period | 9,636.865 |
| Number of units issued | 424.000 |
| Number of units redeemed | -895.000 |
| Number of units outstanding at the end of the period | 9,165.865 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global (EUR) B | |
| Number of units outstanding at the beginning of the period | 7,012.634 |
| Number of units issued | 282.000 |
| Number of units redeemed | -681.850 |
| Number of units outstanding at the end of the period | 6,612.784 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global (EUR) I1 | |
| Number of units outstanding at the beginning of the period | 25,212.658 |
| Number of units issued | 673.191 |
| Number of units redeemed | -16,447.823 |
| Number of units outstanding at the end of the period | 9,438.026 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global (USD) I1 | |
| Number of units outstanding at the beginning of the period | 14,753.361 |
| Number of units issued | 0.000 |
| Number of units redeemed | 0.000 |
| Number of units outstanding at the end of the period | 14,753.361 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global (EUR) C | |
| Number of units outstanding at the beginning of the period | 674.000 |
| Number of units issued | 0.000 |
| Number of units redeemed | -674.000 |
| Number of units outstanding at the end of the period | 0.000 |

31.10.2023
Number

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

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in EUR ⁴ | in % ⁴ |
|--|------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Investment fund units | | | | | | | |
| IE00BYVTJK63 | | | | | | | |
| LGT Sustainable Bond Global Sub-Fd A (EUR) | | 49,179 | 1,189 | 18,298 | 32,070 | 44,737,842.20 | 100.04 |
| Total Investment fund units | | | | | | 44,737,842.20 | 100.04 |
| Total Securities | | | | | | 44,737,842.20 | 100.04 |
| Total Securities | | | | | | 44,737,842.20 | 100.04 |
| Current account balance | | | | | | 12,523.39 | 0.03 |
| Other assets | | | | | | 35.54 | 0.00 |
| Total assets as of 31.10.2023 | | | | | | 44,750,401.13 | 100.07 |
| Liabilities | | | | | | -30,438.73 | -0.07 |
| Net assets as of 31.10.2023 | | | | | | 44,719,962.40 | 100.00 |

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|--|-----------------------|-------------------|-------------------|
| Net asset value (USD) B | 16,008,007 | 14,823,085 | 20,053,561 |
| Units outstanding at the end of the period (USD) B | 5,810 | 5,507 | 6,584 |
| Net asset value per unit at the end of the period (USD) B | 2,755.33 | 2,691.61 | 3,045.91 |
| Net asset value per unit at the beginning of the period (USD) B | 2,691.61 | 3,045.91 | 3,090.01 |
| Percent change in asset value vs previous year (USD) B | 2.37% | -11.63% | -1.43% |
| Net asset value (CHF) B | 11,444,121 | 13,924,930 | 21,474,718 |
| Units outstanding at the end of the period (CHF) B | 12,866 | 15,326 | 20,432 |
| Net asset value per unit at the end of the period (CHF) B | 889.50 | 908.57 | 1,051.02 |
| Net asset value per unit at the beginning of the period (CHF) B | 908.57 | 1,051.02 | 1,079.80 |
| Percent change in asset value vs previous year (CHF) B | -2.10% | -13.55% | -2.67% |
| Net asset value (EUR) B | 9,139,932 | 9,100,552 | 11,596,798 |
| Units outstanding at the end of the period (EUR) B | 9,598 | 9,538 | 10,537 |
| Net asset value per unit at the end of the period (EUR) B | 952.27 | 954.16 | 1,100.56 |
| Net asset value per unit at the beginning of the period (EUR) B | 954.16 | 1,100.56 | 1,127.16 |
| Percent change in asset value vs previous year (EUR) B | -0.20% | -13.30% | -2.36% |
| Net asset value (GBP) B | 585,753 | 878,650 | 2,052,684 |
| Units outstanding at the end of the period (GBP) B | 640 | 973 | 1,997 |
| Net asset value per unit at the end of the period (GBP) B | 914.92 | 902.82 | 1,027.93 |
| Net asset value per unit at the beginning of the period (GBP) B | 902.82 | 1,027.93 | 1,045.76 |
| Percent change in asset value vs previous year (GBP) B | 1.34% | -12.17% | -1.70% |
| Net asset value (EUR) I1 | n.a. | 13,457,481 | 21,385,398 |
| Units outstanding at the end of the period (EUR) I1 | n.a. | 13,307 | 18,419 |
| Net asset value per unit at the end of the period (EUR) I1 | n.a. | 1,011.32 | 1,161.06 |
| Net asset value per unit at the beginning of the period (EUR) I1 | 1,011.32 ³ | 1,161.06 | 1,182.63 |
| Percent change in asset value vs previous year (EUR) I1 | n.a. ³ | -12.90% | -1.82% |
| Net asset value (USD) C | n.a. | 146,233 | 1,281,810 |
| Units outstanding at the end of the period (USD) C | n.a. | 137 | 1,066 |
| Net asset value per unit at the end of the period (USD) C | n.a. | 1,067.40 | 1,202.45 |
| Net asset value per unit at the beginning of the period (USD) C | 1,067.40 ² | 1,202.45 | 1,214.36 |
| Percent change in asset value vs previous year (USD) C | n.a. ² | -11.23% | -0.98% |
| Net asset value (CHF) C | 17,238,224 | 17,116,808 | 13,291,702 |
| Units outstanding at the end of the period (CHF) C | 19,686 | 19,229 | 12,967 |
| Net asset value per unit at the end of the period (CHF) C | 875.66 | 890.16 | 1,025.04 |
| Net asset value per unit at the beginning of the period (CHF) C | 890.16 | 1,025.04 | 1,048.44 |
| Percent change in asset value vs previous year (CHF) C | -1.63% | -13.16% | -2.23% |

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|---|---------------------|-------------------|-------------------|
| Net asset value (EUR) C | n.a. | 665,809 | 872,660 |
| Units outstanding at the end of the period (EUR) C | n.a. | 722 | 824 |
| Net asset value per unit at the end of the period (EUR) C | n.a. | 922.17 | 1,059.05 |
| Net asset value per unit at the beginning of the period (EUR) C | 922.17 ² | 1,059.05 | 1,079.51 |
| Percent change in asset value vs previous year (EUR) C | n.a. ² | -12.92% | -1.90% |

| | 1 year | 2 years | 3 years |
|---|---------------|----------------|----------------|
| Cumulative performance of fund in percent (USD) B | 2.37% | -9.54% | -10.83% |
| Cumulative performance of benchmark in percent ¹ | 1.96% | -10.05% | -10.82% |

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

² Closing 10.07.2023

³ Closing 09.10.2023

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|----------------------------------|----------------------|
| Assets | USD |
| Bank balance | |
| Current account balance | 120,368.00 |
| Transferable securities | |
| Investment fund units | 58,077,938.02 |
| Derivative financial instruments | -172,013.81 |
| Other assets | 91.17 |
| Total assets | 58,026,383.38 |
| Liabilities | -118,404.76 |
| Net assets | 57,907,978.62 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|---|----------------------|
| Earnings | USD |
| Earnings from cash in banks | 735.01 |
| Buying into current earnings with the issue of units | -14,507.09 |
| Total earnings | -13,772.08 |
| | |
| | 31.10.2023 |
| Expenses | USD |
| Interest payable | 36.08 |
| Ongoing remuneration as specified by internal regulations | 264,880.62 |
| thereof management fees | 249,541.75 |
| thereof depositary fees | 6,971.86 |
| thereof other remuneration as specified by internal regulations | 8,367.01 |
| Hedge costs | 11,058.31 |
| Other expenses | 17,885.65 |
| Adjustment of current earnings with the redemption of units | -44,005.46 |
| Total expenses | 249,855.20 |
| | |
| Net earnings | -263,627.28 |
| | |
| Capital gains and capital losses realized | -2,801,610.30 |
| Profit or loss realized | -3,065,237.58 |
| | |
| Capital gains and capital losses not realized | -412,770.19 |
| Net profit / loss | -3,478,007.77 |

Change in net assets

| | 31.10.2023 |
|---|----------------------|
| | USD |
| Net assets at the beginning of the period under review | 84,992,724.17 |
| Distributions | 0.00 |
| Balance from unit movements | -23,606,737.78 |
| Net profit / loss | -3,478,007.77 |
| Net assets at the end of the period under review | 57,907,978.62 |

Changes in the number of units outstanding

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global Hedged (USD) B | |
| Number of units outstanding at the beginning of the period | 5,634.883 |
| Number of units issued | 344.959 |
| Number of units redeemed | -170.000 |
| Number of units outstanding at the end of the period | 5,809.842 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global Hedged (CHF) B | |
| Number of units outstanding at the beginning of the period | 14,060.542 |
| Number of units issued | 2.000 |
| Number of units redeemed | -1,196.818 |
| Number of units outstanding at the end of the period | 12,865.724 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global Hedged (EUR) B | |
| Number of units outstanding at the beginning of the period | 8,433.176 |
| Number of units issued | 1,876.355 |
| Number of units redeemed | -711.444 |
| Number of units outstanding at the end of the period | 9,598.087 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global Hedged (GBP) B | |
| Number of units outstanding at the beginning of the period | 783.226 |
| Number of units issued | 0.000 |
| Number of units redeemed | -143.000 |
| Number of units outstanding at the end of the period | 640.226 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Bond Fund Global Hedged (EUR) I1 | |
| Number of units outstanding at the beginning of the period | 21,905.818 |
| Number of units issued | 0.000 |
| Number of units redeemed | -21,905.818 |
| Number of units outstanding at the end of the period | 0.000 |

31.10.2023
Number

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

31.10.2023
Number

| LGT Sustainable Bond Fund Global Hedged (CHF) C | |
|---|-------------------|
| Number of units outstanding at the beginning of the period | 18,512.000 |
| Number of units issued | 1,653.000 |
| Number of units redeemed | -479.000 |
| Number of units outstanding at the end of the period | 19,686.000 |

31.10.2023
Number

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

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Investment fund units | | | | | | | |
| IE00BYVTJP19 | | | | | | | |
| LGT Sustainable Bond Global Hdg Sub-Fd A (USD) | | 64,634 | 4,955 | 25,133 | 44,456 | 58,077,938.02 | 100.29 |
| Total Investment fund units | | | | | | 58,077,938.02 | 100.29 |
| Total Securities | | | | | | 58,077,938.02 | 100.29 |
| Total Securities | | | | | | 58,077,938.02 | 100.29 |
| Current account balance | | | | | | 120,368.00 | 0.21 |
| Derivative financial instruments | | | | | | -172,013.81 | -0.30 |
| Other assets | | | | | | 91.17 | 0.00 |
| Total assets as of 31.10.2023 | | | | | | 58,026,383.38 | 100.20 |
| Liabilities | | | | | | -118,404.76 | -0.20 |
| Net assets as of 31.10.2023 | | | | | | 57,907,978.62 | 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 | 16,793,631.03 | USD | 18,629,183.07 | 20.11.2023 | LGT Bank AG | -129,186.34 | -0.22 |
| CHF | Purchase | 597,643.42 | USD | 663,356.14 | 20.11.2023 | LGT Bank AG | -4,987.42 | -0.01 |
| CHF | Purchase | 11,440,691.05 | USD | 12,691,164.14 | 20.11.2023 | LGT Bank AG | -88,008.42 | -0.15 |
| CHF | Purchase | 11,419.72 | USD | 12,728.47 | 20.11.2023 | LGT Bank AG | -148.42 | 0.00 |
| CHF | Purchase | 73,676.40 | USD | 81,156.69 | 20.11.2023 | LGT Bank AG | 5.81 | 0.00 |
| CHF | Purchase | 1,750.58 | USD | 1,965.82 | 20.11.2023 | LGT Bank AG | -37.37 | 0.00 |
| CHF | Purchase | 894.24 | USD | 995.61 | 20.11.2023 | LGT Bank AG | -10.51 | 0.00 |
| EUR | Purchase | 821,676.91 | USD | 870,832.91 | 20.11.2023 | LGT Bank AG | -1,700.87 | 0.00 |
| EUR | Purchase | 8,459,264.52 | USD | 8,898,249.59 | 20.11.2023 | LGT Bank AG | 49,571.29 | 0.09 |
| GBP | Purchase | 587,484.18 | USD | 713,363.24 | 20.11.2023 | LGT Bank AG | -574.56 | 0.00 |
| CHF | Sale | 3,493.48 | USD | 3,929.45 | 20.11.2023 | LGT Bank AG | 81.00 | 0.00 |
| CHF | Sale | 3,497.52 | USD | 3,900.87 | 20.11.2023 | LGT Bank AG | 47.97 | 0.00 |
| CHF | Sale | 4,403.80 | USD | 4,884.91 | 20.11.2023 | LGT Bank AG | 33.65 | 0.00 |
| CHF | Sale | 4,400.20 | USD | 4,898.79 | 20.11.2023 | LGT Bank AG | 51.49 | 0.00 |
| CHF | Sale | 3,513.76 | USD | 3,916.27 | 20.11.2023 | LGT Bank AG | 45.48 | 0.00 |
| CHF | Sale | 1,752.62 | USD | 1,945.24 | 20.11.2023 | LGT Bank AG | 14.54 | 0.00 |
| CHF | Sale | 170,351.27 | USD | 190,502.43 | 20.11.2023 | LGT Bank AG | 2,842.12 | 0.00 |
| CHF | Sale | 3,508.40 | USD | 3,864.43 | 20.11.2023 | LGT Bank AG | -0.45 | 0.00 |
| EUR | Sale | 86,735.49 | USD | 91,521.21 | 20.11.2023 | LGT Bank AG | -223.60 | 0.00 |
| EUR | Sale | 84,469.61 | USD | 89,518.87 | 20.11.2023 | LGT Bank AG | 170.80 | 0.00 |
| Total open derivative financial instruments at the end of the period under review | | | | | | | -172,013.81 | -0.30 |

Transactions derivative financial instruments during the period under review

Forward exchange transactions

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|---------------|
| 22.05.2023 | CHF | USD | 57,016.26 | 63,896.72 |
| 22.05.2023 | CHF | USD | 13,228,112.60 | 14,941,954.82 |
| 22.05.2023 | CHF | USD | 1,813.54 | 2,047.74 |
| 22.05.2023 | CHF | USD | 26,250.51 | 29,480.74 |
| 22.05.2023 | CHF | USD | 47,757.77 | 53,403.06 |
| 22.05.2023 | CHF | USD | 1,804.54 | 2,025.64 |
| 22.05.2023 | CHF | USD | 16,661,932.80 | 18,820,662.83 |
| 22.05.2023 | EUR | USD | 577,008.13 | 638,641.25 |
| 22.05.2023 | EUR | USD | 22,850,177.81 | 25,290,919.55 |
| 22.05.2023 | EUR | USD | 8,294,796.25 | 9,180,804.91 |
| 22.05.2023 | GBP | USD | 732,551.28 | 916,992.31 |
| 22.05.2023 | USD | CHF | 2,024.22 | 1,810.02 |
| 22.05.2023 | USD | CHF | 4,095.30 | 3,627.08 |
| 22.05.2023 | USD | CHF | 3,043.34 | 2,709.15 |
| 22.05.2023 | USD | CHF | 2,036.26 | 1,814.90 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|---------------|
| 22.05.2023 | USD | CHF | 7,108.91 | 6,311.97 |
| 22.05.2023 | USD | CHF | 14,430,219.00 | 12,942,463.42 |
| 22.05.2023 | USD | CHF | 322,355.84 | 285,649.18 |
| 22.05.2023 | USD | CHF | 18,698,151.98 | 16,770,372.51 |
| 22.05.2023 | USD | CHF | 5,063.86 | 4,511.35 |
| 22.05.2023 | USD | CHF | 1,016.53 | 905.19 |
| 22.05.2023 | USD | CHF | 5,042.62 | 4,513.25 |
| 22.05.2023 | USD | EUR | 106,662.40 | 96,998.00 |
| 22.05.2023 | USD | EUR | 6,605.63 | 6,015.37 |
| 22.05.2023 | USD | EUR | 8,904,448.46 | 8,197,798.25 |
| 22.05.2023 | USD | EUR | 620,212.34 | 570,992.76 |
| 22.05.2023 | USD | EUR | 263,165.26 | 239,649.64 |
| 22.05.2023 | USD | EUR | 24,559,555.70 | 22,610,528.17 |
| 22.05.2023 | USD | GBP | 9,203.98 | 7,401.49 |
| 22.05.2023 | USD | GBP | 904,261.79 | 725,149.79 |
| 20.06.2023 | CHF | USD | 894.00 | 991.82 |
| 20.06.2023 | CHF | USD | 41,273.96 | 46,058.06 |
| 20.06.2023 | CHF | USD | 12,942,463.42 | 14,479,474.07 |
| 20.06.2023 | CHF | USD | 17,151.68 | 19,157.60 |
| 20.06.2023 | CHF | USD | 16,770,372.51 | 18,761,974.91 |
| 20.06.2023 | CHF | USD | 41,071.56 | 45,521.31 |
| 20.06.2023 | EUR | USD | 570,992.76 | 621,322.92 |
| 20.06.2023 | EUR | USD | 8,197,798.25 | 8,920,393.18 |
| 20.06.2023 | EUR | USD | 48,782.04 | 52,890.71 |
| 20.06.2023 | EUR | USD | 22,610,528.17 | 24,603,533.18 |
| 20.06.2023 | GBP | USD | 725,149.79 | 904,891.94 |
| 20.06.2023 | USD | CHF | 12,059.85 | 10,806.48 |
| 20.06.2023 | USD | CHF | 14,004,275.97 | 12,676,670.61 |
| 20.06.2023 | USD | CHF | 176,703.85 | 159,936.60 |
| 20.06.2023 | USD | CHF | 102,982.63 | 91,926.00 |
| 20.06.2023 | USD | CHF | 1,977.27 | 1,794.14 |
| 20.06.2023 | USD | CHF | 8,921.26 | 8,056.44 |
| 20.06.2023 | USD | CHF | 12,170.21 | 10,878.84 |
| 20.06.2023 | USD | CHF | 4,045.19 | 3,610.88 |
| 20.06.2023 | USD | CHF | 13,168.24 | 11,751.48 |
| 20.06.2023 | USD | CHF | 989.76 | 898.08 |
| 20.06.2023 | USD | CHF | 2,975.34 | 2,682.00 |
| 20.06.2023 | USD | CHF | 18,363,338.91 | 16,622,494.38 |
| 20.06.2023 | USD | CHF | 1,972.84 | 1,785.64 |
| 20.06.2023 | USD | CHF | 214,565.52 | 194,205.61 |
| 20.06.2023 | USD | CHF | 1,986.55 | 1,799.74 |
| 20.06.2023 | USD | CHF | 15,522.66 | 13,930.21 |
| 20.06.2023 | USD | EUR | 8,660,995.18 | 8,018,697.51 |
| 20.06.2023 | USD | EUR | 4,942,543.25 | 4,612,410.00 |
| 20.06.2023 | USD | EUR | 14,399,675.20 | 13,331,798.17 |
| 20.06.2023 | USD | EUR | 5,078,566.04 | 4,666,320.00 |
| 20.06.2023 | USD | EUR | 141,828.97 | 132,084.44 |
| 20.06.2023 | USD | EUR | 103,236.60 | 95,798.34 |
| 20.06.2023 | USD | EUR | 480,754.63 | 445,101.96 |
| 20.06.2023 | USD | EUR | 60,255.68 | 56,338.20 |
| 20.06.2023 | USD | EUR | 74,715.14 | 69,552.60 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|---------------|
| 20.06.2023 | USD | GBP | 913,978.80 | 725,149.79 |
| 20.07.2023 | CHF | USD | 50,154.16 | 55,592.25 |
| 20.07.2023 | CHF | USD | 57,856.50 | 64,589.36 |
| 20.07.2023 | CHF | USD | 13,430.70 | 15,067.33 |
| 20.07.2023 | CHF | USD | 80,999.10 | 90,425.10 |
| 20.07.2023 | CHF | USD | 16,622,494.38 | 18,424,829.64 |
| 20.07.2023 | CHF | USD | 80,474.40 | 89,985.01 |
| 20.07.2023 | CHF | USD | 911.77 | 1,021.62 |
| 20.07.2023 | CHF | USD | 12,546.80 | 14,030.86 |
| 20.07.2023 | CHF | USD | 14,284.00 | 15,960.33 |
| 20.07.2023 | CHF | USD | 12,676,670.61 | 14,051,170.12 |
| 20.07.2023 | CHF | USD | 79,897.50 | 90,643.26 |
| 20.07.2023 | EUR | USD | 445,101.96 | 481,611.45 |
| 20.07.2023 | EUR | USD | 8,018,697.51 | 8,676,431.17 |
| 20.07.2023 | EUR | USD | 13,331,798.17 | 14,425,338.91 |
| 20.07.2023 | GBP | USD | 725,149.79 | 914,536.44 |
| 20.07.2023 | USD | CHF | 14,962.11 | 13,391.25 |
| 20.07.2023 | USD | CHF | 1,019.13 | 911.63 |
| 20.07.2023 | USD | CHF | 3,987.97 | 3,574.08 |
| 20.07.2023 | USD | CHF | 1,993.54 | 1,783.36 |
| 20.07.2023 | USD | CHF | 19,720,247.07 | 16,939,692.23 |
| 20.07.2023 | USD | CHF | 29,035.35 | 25,942.53 |
| 20.07.2023 | USD | CHF | 2,978.02 | 2,686.83 |
| 20.07.2023 | USD | CHF | 5,022.21 | 4,476.90 |
| 20.07.2023 | USD | CHF | 1,997.22 | 1,783.96 |
| 20.07.2023 | USD | CHF | 9,019.41 | 8,065.80 |
| 20.07.2023 | USD | CHF | 30,334.53 | 27,173.70 |
| 20.07.2023 | USD | CHF | 9,021.76 | 8,056.98 |
| 20.07.2023 | USD | CHF | 290,664.84 | 259,627.94 |
| 20.07.2023 | USD | CHF | 14,423,596.17 | 12,389,869.11 |
| 20.07.2023 | USD | CHF | 3,009.79 | 2,683.62 |
| 20.07.2023 | USD | EUR | 14,736,880.03 | 13,163,805.30 |
| 20.07.2023 | USD | EUR | 8,839,317.55 | 7,895,772.71 |
| 20.07.2023 | USD | EUR | 13,694.48 | 12,539.41 |
| 20.07.2023 | USD | EUR | 5,900.86 | 5,386.97 |
| 20.07.2023 | USD | EUR | 120,915.60 | 110,385.39 |
| 20.07.2023 | USD | EUR | 184,018.55 | 167,992.87 |
| 20.07.2023 | USD | EUR | 482,738.90 | 439,714.99 |
| 20.07.2023 | USD | GBP | 950,743.89 | 725,149.79 |
| 21.08.2023 | CHF | USD | 8,007.93 | 9,158.62 |
| 21.08.2023 | CHF | USD | 894.21 | 1,035.95 |
| 21.08.2023 | CHF | USD | 15,181.00 | 17,578.74 |
| 21.08.2023 | CHF | USD | 12,389,869.11 | 14,473,977.07 |
| 21.08.2023 | CHF | USD | 57,043.84 | 65,221.28 |
| 21.08.2023 | CHF | USD | 16,939,692.23 | 19,789,128.90 |
| 21.08.2023 | EUR | USD | 7,895,772.71 | 8,854,366.89 |
| 21.08.2023 | EUR | USD | 379,384.29 | 426,893.07 |
| 21.08.2023 | EUR | USD | 103,310.72 | 114,600.00 |
| 21.08.2023 | EUR | USD | 13,163,805.30 | 14,761,970.25 |
| 21.08.2023 | GBP | USD | 725,149.79 | 950,954.18 |
| 21.08.2023 | USD | CHF | 2,058.74 | 1,782.46 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|---------------|
| 21.08.2023 | USD | CHF | 6,245.12 | 5,353.44 |
| 21.08.2023 | USD | CHF | 62,198.57 | 54,402.60 |
| 21.08.2023 | USD | CHF | 19,852.77 | 16,967.57 |
| 21.08.2023 | USD | CHF | 8,271.97 | 7,144.00 |
| 21.08.2023 | USD | CHF | 2,043.62 | 1,784.26 |
| 21.08.2023 | USD | CHF | 14,065,293.88 | 12,312,758.26 |
| 21.08.2023 | USD | CHF | 4,167.05 | 3,567.20 |
| 21.08.2023 | USD | CHF | 26,374.89 | 22,708.25 |
| 21.08.2023 | USD | CHF | 19,395,546.23 | 16,978,861.17 |
| 21.08.2023 | USD | CHF | 3,098.64 | 2,676.48 |
| 21.08.2023 | USD | CHF | 3,107.70 | 2,682.63 |
| 21.08.2023 | USD | EUR | 525,914.71 | 469,347.12 |
| 21.08.2023 | USD | EUR | 2,399,734.54 | 2,157,057.00 |
| 21.08.2023 | USD | EUR | 1,081.80 | 964.73 |
| 21.08.2023 | USD | EUR | 8,788,876.70 | 8,010,277.71 |
| 21.08.2023 | USD | EUR | 290,027.59 | 263,914.56 |
| 21.08.2023 | USD | EUR | 574,541.52 | 514,705.00 |
| 21.08.2023 | USD | EUR | 11,110,254.77 | 10,126,006.90 |
| 21.08.2023 | USD | GBP | 921,882.93 | 725,149.79 |
| 20.09.2023 | CHF | USD | 81,697.84 | 92,006.22 |
| 20.09.2023 | CHF | USD | 25,614.83 | 29,183.37 |
| 20.09.2023 | CHF | USD | 16,978,861.17 | 19,460,904.99 |
| 20.09.2023 | CHF | USD | 12,312,758.26 | 14,112,690.85 |
| 20.09.2023 | CHF | USD | 886.63 | 995.20 |
| 20.09.2023 | EUR | USD | 10,126,006.90 | 11,128,734.73 |
| 20.09.2023 | EUR | USD | 8,010,277.71 | 8,803,495.46 |
| 20.09.2023 | GBP | USD | 725,149.79 | 922,150.51 |
| 20.09.2023 | USD | CHF | 35,590.43 | 31,604.30 |
| 20.09.2023 | USD | CHF | 205,817.83 | 180,658.66 |
| 20.09.2023 | USD | CHF | 5,042.58 | 4,428.65 |
| 20.09.2023 | USD | CHF | 1,002.01 | 886.51 |
| 20.09.2023 | USD | CHF | 6,047.92 | 5,323.62 |
| 20.09.2023 | USD | CHF | 13,603,675.59 | 12,148,082.30 |
| 20.09.2023 | USD | CHF | 56,723.56 | 50,537.91 |
| 20.09.2023 | USD | CHF | 8,108.84 | 7,104.24 |
| 20.09.2023 | USD | CHF | 5,054.94 | 4,425.65 |
| 20.09.2023 | USD | CHF | 5,029.92 | 4,420.70 |
| 20.09.2023 | USD | CHF | 2,014.33 | 1,771.66 |
| 20.09.2023 | USD | CHF | 7,000.16 | 6,216.14 |
| 20.09.2023 | USD | CHF | 5,062.16 | 4,434.45 |
| 20.09.2023 | USD | CHF | 13,265.36 | 11,574.03 |
| 20.09.2023 | USD | CHF | 7,054.17 | 6,226.50 |
| 20.09.2023 | USD | CHF | 13,887.95 | 12,390.98 |
| 20.09.2023 | USD | CHF | 18,798,052.37 | 16,786,660.77 |
| 20.09.2023 | USD | CHF | 151,410.50 | 133,071.66 |
| 20.09.2023 | USD | EUR | 8,506,680.79 | 7,923,510.42 |
| 20.09.2023 | USD | EUR | 10,871,281.01 | 10,126,006.90 |
| 20.09.2023 | USD | EUR | 92,940.35 | 86,767.29 |
| 20.09.2023 | USD | GBP | 905,857.12 | 725,149.79 |
| 20.10.2023 | CHF | USD | 32,779.78 | 36,627.54 |
| 20.10.2023 | CHF | USD | 12,148,082.30 | 13,648,395.86 |

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|---------------|
| 20.10.2023 | CHF | USD | 16,786,660.77 | 18,859,848.47 |
| 20.10.2023 | CHF | USD | 61,417.30 | 66,794.31 |
| 20.10.2023 | CHF | USD | 2,646.75 | 2,929.48 |
| 20.10.2023 | CHF | USD | 16,831.15 | 18,877.91 |
| 20.10.2023 | EUR | USD | 7,923,510.42 | 8,519,199.93 |
| 20.10.2023 | EUR | USD | 99,730.34 | 104,516.80 |
| 20.10.2023 | EUR | USD | 119,406.25 | 126,525.73 |
| 20.10.2023 | EUR | USD | 235,527.78 | 251,250.44 |
| 20.10.2023 | EUR | USD | 10,126,006.90 | 10,887,280.10 |
| 20.10.2023 | EUR | USD | 87,763.27 | 92,129.84 |
| 20.10.2023 | GBP | USD | 725,149.79 | 905,950.66 |
| 20.10.2023 | USD | CHF | 1,979.77 | 1,771.88 |
| 20.10.2023 | USD | CHF | 18,564,703.77 | 16,793,631.03 |
| 20.10.2023 | USD | CHF | 16,333.87 | 14,944.53 |
| 20.10.2023 | USD | CHF | 246,322.20 | 222,877.50 |
| 20.10.2023 | USD | CHF | 9,721.72 | 8,807.60 |
| 20.10.2023 | USD | CHF | 6,929.67 | 6,201.02 |
| 20.10.2023 | USD | CHF | 5,724.96 | 5,264.34 |
| 20.10.2023 | USD | CHF | 7,930.62 | 7,087.84 |
| 20.10.2023 | USD | CHF | 13,492.69 | 12,317.76 |
| 20.10.2023 | USD | CHF | 1,975.71 | 1,789.94 |
| 20.10.2023 | USD | CHF | 1,936.43 | 1,764.50 |
| 20.10.2023 | USD | CHF | 11,524.41 | 10,520.88 |
| 20.10.2023 | USD | CHF | 395,742.55 | 352,998.79 |
| 20.10.2023 | USD | CHF | 12,647,237.51 | 11,440,691.05 |
| 20.10.2023 | USD | CHF | 3,905.79 | 3,529.00 |
| 20.10.2023 | USD | CHF | 28,467.98 | 25,636.87 |
| 20.10.2023 | USD | CHF | 141,290.96 | 129,725.02 |
| 20.10.2023 | USD | CHF | 9,935.28 | 8,858.50 |
| 20.10.2023 | USD | EUR | 5,018.64 | 4,760.90 |
| 20.10.2023 | USD | EUR | 18,803.48 | 17,828.17 |
| 20.10.2023 | USD | EUR | 8,885,611.45 | 8,459,264.52 |
| 20.10.2023 | USD | EUR | 127,004.85 | 120,167.78 |
| 20.10.2023 | USD | EUR | 2,012.24 | 1,912.64 |
| 20.10.2023 | USD | EUR | 10,518,104.87 | 9,972,546.73 |
| 20.10.2023 | USD | GBP | 7,262.63 | 5,985.49 |
| 20.10.2023 | USD | GBP | 713,205.79 | 587,484.18 |
| 20.10.2023 | USD | GBP | 163,279.53 | 131,680.12 |

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

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

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

4 Divergences in the totals may be attributed to rounding differences

LGT Sustainable Equity Fund Europe UCITS under the laws of Liechtenstein

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|---|-------------------|-------------------|-------------------|
| Net asset value B | 48,795,352 | 53,800,524 | 82,235,292 |
| Units outstanding at the end of the period B | 36,346 | 40,656 | 52,690 |
| Net asset value per unit at the end of the period B | 1,342.54 | 1,323.32 | 1,560.73 |
| Net asset value per unit at the beginning of the period B | 1,323.32 | 1,560.73 | 1,173.48 |
| Percent change in asset value vs previous year B | 1.45% | -15.21% | 33.00% |
| Net asset value C | 4,494,120 | 4,974,039 | 14,544,932 |
| Units outstanding at the end of the period C | 3,124 | 3,536 | 8,837 |
| Net asset value per unit at the end of the period C | 1,438.58 | 1,406.69 | 1,645.83 |
| Net asset value per unit at the beginning of the period C | 1,406.69 | 1,645.83 | 1,227.62 |
| Percent change in asset value vs previous year C | 2.27% | -14.53% | 34.07% |
| Net asset value IM | 716,223 | 798,077 | 8,233,970 |
| Units outstanding at the end of the period IM | 439 | 504 | 4,479 |
| Net asset value per unit at the end of the period IM | 1,630.92 | 1,583.01 | 1,838.48 |
| Net asset value per unit at the beginning of the period IM | 1,583.01 | 1,838.48 | 1,360.50 |
| Percent change in asset value vs previous year IM | 3.03% | -13.90% | 35.13% |
| | 1 year | 2 years | 3 years |
| Cumulative performance of fund in percent B | 1.45% | -13.98% | 14.41% |
| Cumulative performance of benchmark in percent ¹ | 8.22% | -2.28% | 38.62% |

¹ MSCI Europe (NR) Index

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|-------------------------|----------------------|
| Assets | EUR |
| Bank balance | |
| Current account balance | 10,959.52 |
| Transferable securities | |
| Investment fund units | 54,063,267.44 |
| Other assets | 30.23 |
| Total assets | 54,074,257.19 |
| Liabilities | -68,561.43 |
| Net assets | 54,005,695.76 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|---|----------------------|
| Earnings | EUR |
| Earnings from cash in banks | 194.05 |
| Buying into current earnings with the issue of units | -1,630.14 |
| Total earnings | -1,436.09 |
| | |
| | 31.10.2023 |
| Expenses | EUR |
| Ongoing remuneration as specified by internal regulations | 445,645.27 |
| thereof management fees | 430,598.09 |
| thereof depositary fees | 6,841.35 |
| thereof other remuneration as specified by internal regulations | 8,205.83 |
| Other expenses | 13,162.37 |
| Adjustment of current earnings with the redemption of units | -18,522.78 |
| Total expenses | 440,284.86 |
| | |
| Net earnings | -441,720.95 |
| | |
| Capital gains and capital losses realized | 585,069.02 |
| Profit or loss realized | 143,348.07 |
| | |
| Capital gains and capital losses not realized | -7,076,251.76 |
| Net profit / loss | -6,932,903.69 |

Change in net assets

| | 31.10.2023 |
|---|----------------------|
| | EUR |
| Net assets at the beginning of the period under review | 64,059,220.92 |
| Distributions | 0.00 |
| Balance from unit movements | -3,120,621.47 |
| Net profit / loss | -6,932,903.69 |
| Net assets at the end of the period under review | 54,005,695.76 |

Changes in the number of units outstanding

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Equity Fund Europe B | |
| Number of units outstanding at the beginning of the period | 38,308.097 |
| Number of units issued | 385.862 |
| Number of units redeemed | -2,348.341 |
| Number of units outstanding at the end of the period | 36,345.618 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Equity Fund Europe C | |
| Number of units outstanding at the beginning of the period | 3,149.000 |
| Number of units issued | 26.000 |
| Number of units redeemed | -51.000 |
| Number of units outstanding at the end of the period | 3,124.000 |

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Sustainable Equity Fund Europe IM | |
| Number of units outstanding at the beginning of the period | 497.152 |
| Number of units issued | 0.000 |
| Number of units redeemed | -58.000 |
| Number of units outstanding at the end of the period | 439.152 |

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in EUR ⁴ | in % ⁴ |
|--|------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Investment fund units | | | | | | | |
| IE00BYVTJ953 | | | | | | | |
| LGT Sustainable Equity Europe Sub-Fd A (EUR) | | 35,018 | 270 | 2,230 | 33,058 | 54,063,267.44 | 100.11 |
| Total Investment fund units | | | | | | 54,063,267.44 | 100.11 |
| Total Securities | | | | | | 54,063,267.44 | 100.11 |
| Total Securities | | | | | | 54,063,267.44 | 100.11 |
| Current account balance | | | | | | 10,959.52 | 0.02 |
| Other assets | | | | | | 30.23 | 0.00 |
| Total assets as of 31.10.2023 | | | | | | 54,074,257.19 | 100.13 |
| Liabilities | | | | | | -68,561.43 | -0.13 |
| Net assets as of 31.10.2023 | | | | | | 54,005,695.76 | 100.00 |

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

LGT Sustainable Equity Fund Global UCITS under the laws of Liechtenstein

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|---|-----------------------|-------------|-----------------------|
| Net asset value (GBP) A | n.a. | 383,626 | 818,946 |
| Units outstanding at the end of the period (GBP) A | n.a. | 279 | 571 |
| Net asset value per unit at the end of the period (GBP) A | n.a. | 1,374.01 | 1,434.25 |
| Net asset value per unit at the beginning of the period (GBP) A | 1,374.01 ⁴ | 1,434.25 | 1,240.53 |
| Percent change in asset value vs previous year (GBP) A ¹ | n.a. ⁴ | -1.27% | 20.46% |
| Net asset value (USD) A | 19,081,239 | 22,634,430 | 11,522,526 |
| Units outstanding at the end of the period (USD) A | 24,318 | 28,645 | 11,720 |
| Net asset value per unit at the end of the period (USD) A | 784.64 | 790.18 | 983.12 |
| Net asset value per unit at the beginning of the period (USD) A | 790.18 | 983.12 | 1,000.00 ³ |
| Percent change in asset value vs previous year (USD) A ¹ | 2.46% | -17.06% | -1.69% ³ |
| Net asset value (EUR) B | 276,486,845 | 300,184,957 | 293,505,513 |
| Units outstanding at the end of the period (EUR) B | 81,499 | 84,781 | 80,503 |
| Net asset value per unit at the end of the period (EUR) B | 3,392.51 | 3,540.71 | 3,645.88 |
| Net asset value per unit at the beginning of the period (EUR) B | 3,540.71 | 3,645.88 | 2,836.96 |
| Percent change in asset value vs previous year (EUR) B | -4.19% | -2.88% | 28.51% |
| Net asset value (CHF) B | 55,278,669 | 55,344,809 | 61,030,700 |
| Units outstanding at the end of the period (CHF) B | 24,193 | 22,568 | 22,594 |
| Net asset value per unit at the end of the period (CHF) B | 2,284.89 | 2,452.37 | 2,701.23 |
| Net asset value per unit at the beginning of the period (CHF) B | 2,452.37 | 2,701.23 | 2,121.89 |
| Percent change in asset value vs previous year (CHF) B | -6.83% | -9.21% | 27.30% |
| Net asset value (GBP) B | 3,788,117 | 5,198,660 | 5,176,040 |
| Units outstanding at the end of the period (GBP) B | 2,445 | 3,263 | 3,207 |
| Net asset value per unit at the end of the period (GBP) B | 1,549.61 | 1,593.25 | 1,613.75 |
| Net asset value per unit at the beginning of the period (GBP) B | 1,593.25 | 1,613.75 | 1,339.73 |
| Percent change in asset value vs previous year (GBP) B | -2.74% | -1.27% | 20.45% |
| Net asset value (USD) B | 156,910,382 | 169,715,817 | 245,373,569 |
| Units outstanding at the end of the period (USD) B | 68,068 | 75,434 | 90,458 |
| Net asset value per unit at the end of the period (USD) B | 2,305.19 | 2,249.86 | 2,712.58 |
| Net asset value per unit at the beginning of the period (USD) B | 2,249.86 | 2,712.58 | 2,124.41 |
| Percent change in asset value vs previous year (USD) B | 2.46% | -17.06% | 27.69% |
| Net asset value (EUR) I1 | 62,701,459 | 86,968,320 | 85,779,341 |
| Units outstanding at the end of the period (EUR) I1 | 37,542 | 50,338 | 48,649 |
| Net asset value per unit at the end of the period (EUR) I1 | 1,670.17 | 1,727.68 | 1,763.24 |
| Net asset value per unit at the beginning of the period (EUR) I1 | 1,727.68 | 1,763.24 | 1,359.44 |
| Percent change in asset value vs previous year (EUR) I1 | -3.33% | -2.02% | 29.70% |

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|--|-------------------|-------------------|-------------------|
| Net asset value (USD) I1 | 47,022,375 | 105,267,622 | 129,132,797 |
| Units outstanding at the end of the period (USD) I1 | 18,408 | 42,600 | 43,731 |
| Net asset value per unit at the end of the period (USD) I1 | 2,554.46 | 2,471.04 | 2,952.86 |
| Net asset value per unit at the beginning of the period (USD) I1 | 2,471.04 | 2,952.86 | 2,291.39 |
| Percent change in asset value vs previous year (USD) I1 | 3.38% | -16.32% | 28.87% |
| Net asset value (EUR) C | 36,755,325 | 39,498,571 | 47,079,982 |
| Units outstanding at the end of the period (EUR) C | 20,146 | 20,921 | 24,423 |
| Net asset value per unit at the end of the period (EUR) C | 1,824.45 | 1,888.03 | 1,927.65 |
| Net asset value per unit at the beginning of the period (EUR) C | 1,888.03 | 1,927.65 | 1,487.59 |
| Percent change in asset value vs previous year (EUR) C | -3.37% | -2.06% | 29.58% |
| Net asset value (CHF) C | 14,642,290 | 15,210,375 | 22,665,560 |
| Units outstanding at the end of the period (CHF) C | 8,184 | 7,988 | 10,899 |
| Net asset value per unit at the end of the period (CHF) C | 1,789.18 | 1,904.08 | 2,079.56 |
| Net asset value per unit at the beginning of the period (CHF) C | 1,904.08 | 2,079.56 | 1,620.07 |
| Percent change in asset value vs previous year (CHF) C | -6.03% | -8.44% | 28.36% |
| Net asset value (USD) C | 7,488,523 | 7,421,457 | 16,566,686 |
| Units outstanding at the end of the period (USD) C | 5,812 | 5,952 | 11,114 |
| Net asset value per unit at the end of the period (USD) C | 1,288.47 | 1,246.89 | 1,490.62 |
| Net asset value per unit at the beginning of the period (USD) C | 1,246.89 | 1,490.62 | 1,157.78 |
| Percent change in asset value vs previous year (USD) C | 3.33% | -16.35% | 28.75% |
| Net asset value (EUR) IM | 7,087,523 | 6,425,111 | 49,638,330 |
| Units outstanding at the end of the period (EUR) IM | 1,568 | 1,384 | 10,547 |
| Net asset value per unit at the end of the period (EUR) IM | 4,520.65 | 4,643.69 | 4,706.19 |
| Net asset value per unit at the beginning of the period (EUR) IM | 4,643.69 | 4,706.19 | 3,603.16 |
| Percent change in asset value vs previous year (EUR) IM | -2.65% | -1.33% | 30.61% |
| | 1 year | 2 years | 3 years |
| Cumulative performance of fund in percent (EUR) B | -4.19% | -6.95% | 19.58% |
| Cumulative performance of benchmark in percent ² | 3.31% | -1.39% | 39.38% |

¹ Distribution in performance included

² MSCI World (NR) Index

³ Since launching 04.05.2021

⁴ Closing 10.07.2023

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|-------------------------|-----------------------|
| Assets | EUR |
| Bank balance | |
| Current account balance | 127,656.63 |
| Transferable securities | |
| Investment fund units | 678,976,643.55 |
| Other assets | 77.17 |
| Total assets | 679,104,377.35 |
| Liabilities | -908,093.78 |
| Net assets | 678,196,283.57 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|---|-----------------------|
| Earnings | EUR |
| Earnings from cash in banks | 515.74 |
| Buying into current earnings with the issue of units | -71,023.03 |
| Total earnings | -70,507.29 |
| | |
| | 31.10.2023 |
| Expenses | EUR |
| Ongoing remuneration as specified by internal regulations | 5,179,703.50 |
| thereof management fees | 4,881,397.74 |
| thereof depositary fees | 51,962.81 |
| thereof other remuneration as specified by internal regulations | 246,342.95 |
| Other expenses | 33,981.83 |
| Adjustment of current earnings with the redemption of units | -370,555.68 |
| Total expenses | 4,843,129.65 |
| | |
| Net earnings | -4,913,636.94 |
| | |
| Capital gains and capital losses realized | 16,985,254.99 |
| Profit or loss realized | 12,071,618.05 |
| | |
| Capital gains and capital losses not realized | -51,551,123.97 |
| Net profit / loss | -39,479,505.92 |

Change in net assets

31.10.2023

EUR

| | |
|---|-----------------------|
| Net assets at the beginning of the period under review | 824,323,053.57 |
| Distributions | -686,170.39 |
| Balance from unit movements | -105,961,093.69 |
| Net profit / loss | -39,479,505.92 |
| Net assets at the end of the period under review | 678,196,283.57 |

Changes in the number of units outstanding

31.10.2023

Number

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

31.10.2023

Number

| | |
|---|-------------------|
| LGT Sustainable Equity Fund Global (USD) A | |
| Number of units outstanding at the beginning of the period | 28,644.807 |
| Number of units issued | 593.570 |
| Number of units redeemed | -4,919.995 |
| Number of units outstanding at the end of the period | 24,318.382 |

31.10.2023

Number

| | |
|---|-------------------|
| LGT Sustainable Equity Fund Global (EUR) B | |
| Number of units outstanding at the beginning of the period | 84,305.939 |
| Number of units issued | 3,440.625 |
| Number of units redeemed | -6,247.385 |
| Number of units outstanding at the end of the period | 81,499.179 |

31.10.2023

Number

| | |
|---|-------------------|
| LGT Sustainable Equity Fund Global (CHF) B | |
| Number of units outstanding at the beginning of the period | 24,934.240 |
| Number of units issued | 630.240 |
| Number of units redeemed | -1,371.291 |
| Number of units outstanding at the end of the period | 24,193.189 |

31.10.2023

Number

| | |
|---|------------------|
| LGT Sustainable Equity Fund Global (GBP) B | |
| Number of units outstanding at the beginning of the period | 2,700.599 |
| Number of units issued | 172.965 |
| Number of units redeemed | -429.000 |
| Number of units outstanding at the end of the period | 2,444.564 |

31.10.2023
Number

| | |
|---|-------------------|
| LGT Sustainable Equity Fund Global (USD) B | |
| Number of units outstanding at the beginning of the period | 72,273.075 |
| Number of units issued | 725.799 |
| Number of units redeemed | -4,930.690 |
| Number of units outstanding at the end of the period | 68,068.184 |

31.10.2023
Number

| | |
|---|-------------------|
| LGT Sustainable Equity Fund Global (EUR) I1 | |
| Number of units outstanding at the beginning of the period | 50,172.431 |
| Number of units issued | 0.000 |
| Number of units redeemed | -12,630.510 |
| Number of units outstanding at the end of the period | 37,541.921 |

31.10.2023
Number

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

31.10.2023
Number

| | |
|---|-------------------|
| LGT Sustainable Equity Fund Global (EUR) C | |
| Number of units outstanding at the beginning of the period | 21,381.042 |
| Number of units issued | 3,465.497 |
| Number of units redeemed | -4,700.525 |
| Number of units outstanding at the end of the period | 20,146.014 |

31.10.2023
Number

| | |
|---|------------------|
| LGT Sustainable Equity Fund Global (CHF) C | |
| Number of units outstanding at the beginning of the period | 7,874.776 |
| Number of units issued | 1,344.382 |
| Number of units redeemed | -1,035.380 |
| Number of units outstanding at the end of the period | 8,183.778 |

31.10.2023
Number

| | |
|---|------------------|
| LGT Sustainable Equity Fund Global (USD) C | |
| Number of units outstanding at the beginning of the period | 5,901.964 |
| Number of units issued | 150.000 |
| Number of units redeemed | -240.000 |
| Number of units outstanding at the end of the period | 5,811.964 |

31.10.2023
Number

| LGT Sustainable Equity Fund Global (EUR) IM | |
|---|------------------|
| Number of units outstanding at the beginning of the period | 1,527.533 |
| Number of units issued | 104.277 |
| Number of units redeemed | -64.000 |
| Number of units outstanding at the end of the period | 1,567.810 |

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in EUR ⁴ | in % ⁴ |
|--|------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Investment fund units | | | | | | | |
| IE00BYVTJF11 | | | | | | | |
| LGT Sustainable Equity Global Sub-Fd A (EUR) | | 212,358 | 2,099 | 30,858 | 183,599 | 678,976,643.55 | 100.12 |
| Total Investment fund units | | | | | | 678,976,643.55 | 100.12 |
| Total Securities | | | | | | 678,976,643.55 | 100.12 |
| Total Securities | | | | | | 678,976,643.55 | 100.12 |
| Current account balance | | | | | | 127,656.63 | 0.02 |
| Other assets | | | | | | 77.17 | 0.00 |
| Total assets as of 31.10.2023 | | | | | | 679,104,377.35 | 100.13 |
| Liabilities | | | | | | -908,093.78 | -0.13 |
| Net assets as of 31.10.2023 | | | | | | 678,196,283.57 | 100.00 |

Derivative financial instruments

Transactions derivative financial instruments during the period under review

Forward exchange transactions

| Maturity | Purchase | Sale | Purchase Amount | Sale Amount |
|------------|----------|------|-----------------|-------------|
| 31.05.2023 | EUR | USD | 6,881.25 | 7,365.66 |
| 06.07.2023 | EUR | USD | 5,571.02 | 6,077.23 |
| 06.07.2023 | USD | EUR | 51,365.78 | 47,089.36 |
| 06.09.2023 | EUR | USD | 5,512.72 | 5,956.91 |
| 06.09.2023 | EUR | USD | 1,800.31 | 1,945.37 |
| 11.10.2023 | EUR | USD | 8,873.50 | 9,350.84 |
| 11.10.2023 | USD | EUR | 151,951.15 | 144,200.93 |
| 11.10.2023 | USD | EUR | 250,648.65 | 237,864.39 |

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

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

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

4 Divergences in the totals may be attributed to rounding differences

LGT Fixed Maturity Bond Fund 2023 (in liquidation) UCITS under the laws of Liechtenstein

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|---|-------------------|-------------------|-------------------|
| Net asset value (USD) A | 884,227 | 126,247,826 | 172,351,664 |
| Units outstanding at the end of the period (USD) A | 1,072 | 144,532 | 176,632 |
| Net asset value per unit at the end of the period (USD) A | 824.75 | 873.49 | 975.77 |
| Net asset value per unit at the beginning of the period (USD) A | 873.49 | 975.77 | 982.92 |
| Percent change in asset value vs previous year (USD) A ¹ | -3.67% | -8.64% | 1.55% |

¹ Distribution in performance included

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

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|---|-------------------|
| Assets | USD |
| Bank balance | |
| Current account balance | 81,198.70 |
| Money market instruments | 559,343.78 |
| Transferable securities | |
| Bonds, convertible bonds, warrant bonds | 252,978.10 |
| Other assets | 366.67 |
| Total assets | 893,887.25 |
| Liabilities | -9,659.86 |
| Net assets | 884,227.39 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|---|--------------------|
| Earnings | USD |
| Earnings from cash in banks | 37,722.13 |
| Earnings from transferable securities | |
| Bonds, convertible bonds, warrant bonds | 231,173.96 |
| Total earnings | 268,896.09 |
| | |
| Expenses | 31.10.2023 |
| | USD |
| Interest payable | 242.20 |
| Ongoing remuneration as specified by internal regulations | 35,829.20 |
| thereof management fees | 28,485.01 |
| thereof depositary fees | 2,042.53 |
| thereof other remuneration as specified by internal regulations | 5,301.66 |
| Other expenses | 29,544.16 |
| Adjustment of current earnings with the redemption of units | 130,999.51 |
| Total expenses | 196,615.07 |
| | |
| Net earnings | 72,281.02 |
| | |
| Capital gains and capital losses realized | -37,748.53 |
| Profit or loss realized | 34,532.49 |
| | |
| Capital gains and capital losses not realized | -154,287.37 |
| Net profit / loss | -119,754.88 |

Change in net assets

| | 31.10.2023 |
|---|-------------------|
| | USD |
| Net assets at the beginning of the period under review | 66,909,485.14 |
| Distributions | 0.00 |
| Balance from unit movements | -65,905,502.87 |
| Net profit / loss | -119,754.88 |
| Net assets at the end of the period under review | 884,227.39 |

Changes in the number of units outstanding

| | 31.10.2023 |
|---|-------------------|
| | Number |
| LGT Fixed Maturity Bond Fund 2023 (USD) A (in liquidation) | |
| Number of units outstanding at the beginning of the period | 71,473.983 |
| Number of units issued | 0.000 |
| Number of units redeemed | -70,401.873 |
| Number of units outstanding at the end of the period | 1,072.110 |

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Bonds | | | | | | | |
| <i>Bonds, listed on an official stock exchange</i> | | | | | | | |
| USD | | | | | | | |
| XS1892247963 | | | | | | | |
| 5.2500 % AfreximBk | 2018 - 23 | 800,000 | 0 | 800,000 | 0 | 0.00 | 0.00 |
| XS1876097129 | | | | | | | |
| 4.3750 % AHB COMP | 2018 - 23 | 570,000 | 0 | 570,000 | 0 | 0.00 | 0.00 |
| US01609WAS17 | | | | | | | |
| 2.8000 % Alibaba Grp | 2017 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| XS1877841400 | | | | | | | |
| 4.1250 % Arab Petro | 2018 - 23 | 570,000 | 0 | 570,000 | 0 | 0.00 | 0.00 |
| XS0925008533 | | | | | | | |
| 4.3750 % BOC Avi | 2013 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| XS1825455030 | | | | | | | |
| 5.0000 % CBQ Fin | 2018 - 23 | 2,500,000 | 0 | 2,500,000 | 0 | 0.00 | 0.00 |
| XS1750975200 | | | | | | | |
| 0.0000 % CIFI Hldgs | 2018 - 99 | 290,000 | 0 | 290,000 | 0 | 0.00 | 0.00 |
| US172967GT25 | | | | | | | |
| 3.5000 % Citigroup | 2013 - 23 | 570,000 | 0 | 570,000 | 0 | 0.00 | 0.00 |
| XS1819966687 | | | | | | | |
| 4.3750 % CnGrWal III | 2018 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| XS2055625839 | | | | | | | |
| 7.3750 % Cn Hongqi | 2019 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| US12634MAD20 | | | | | | | |
| 3.7500 % CNOOC Fin | 2018 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| XS1772800204 | | | | | | | |
| 0.0000 % DME Airport | 2018 - 23 | 1,090,000 | 0 | 0 | 1,090,000 | 252,978.10 | 28.61 |
| XS1419869968 | | | | | | | |
| 3.9080 % DP Wrld | 2016 - 23 | 2,800,000 | 0 | 2,800,000 | 0 | 0.00 | 0.00 |
| XS2556254626 | | | | | | | |
| 9.5000 % Emirates II Ltd | 2022 - 24 | 1,393,200 | 0 | 1,393,200 | 0 | 0.00 | 0.00 |
| US37045XAL01 | | | | | | | |
| 4.2500 % GM Fin | 2013 - 23 | 1,150,000 | 0 | 1,150,000 | 0 | 0.00 | 0.00 |
| XS1734198051 | | | | | | | |
| 5.8720 % Growthpnt | 2018 - 23 | 2,800,000 | 0 | 2,800,000 | 0 | 0.00 | 0.00 |
| US404280BA69 | | | | | | | |
| 3.6000 % HSBC Hldg | 2016 - 23 | 1,920,000 | 0 | 1,920,000 | 0 | 0.00 | 0.00 |
| USP58072AG71 | | | | | | | |
| 4.3750 % Inversiones | 2013 - 23 | 1,660,000 | 0 | 1,660,000 | 0 | 0.00 | 0.00 |
| USY70908AA90 | | | | | | | |
| 7.0000 % Kawasan Ind Jab | 2022 - 27 | 840,000 | 0 | 840,000 | 0 | 0.00 | 0.00 |
| XS1410482282 | | | | | | | |
| 2.7500 % MDGH GMTN RSC | 2016 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| XS0864383723 | | | | | | | |
| 4.4220 % Novatek Fin | 2012 - 22 | 1,200,000 | 0 | 1,200,000 | 0 | 0.00 | 0.00 |
| XS2003710626 | | | | | | | |
| 2.2500 % NRW Bk | 2019 - 23 | 1,000,000 | 1,000,000 | 2,000,000 | 0 | 0.00 | 0.00 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| XS0922882344 3.7500 % ONCG Videsh | 2013 - 23 | 2,800,000 | 0 | 2,800,000 | 0 | 0.00 | 0.00 |
| USY7140DAB65 4.5000 % Pelindo III | 2018 - 23 | 2,600,000 | 0 | 2,600,000 | 0 | 0.00 | 0.00 |
| USY7138AAE02 4.3000 % Pertamina | 2013 - 23 | 2,500,000 | 0 | 2,500,000 | 0 | 0.00 | 0.00 |
| XS1902341939 5.2500 % REC | 2018 - 23 | 860,000 | 0 | 860,000 | 0 | 0.00 | 0.00 |
| XS1637274124 0.0000 % Shimao Grp | 2017 - 99 | 1,430,000 | 0 | 1,430,000 | 0 | 0.00 | 0.00 |
| USY7758EEF44 5.1000 % Shiram Fin | 2020 - 23 | 1,030,000 | 0 | 1,030,000 | 0 | 0.00 | 0.00 |
| XS1718991414 2.7500 % Siam Co | 2017 - 23 | 1,800,000 | 0 | 1,800,000 | 0 | 0.00 | 0.00 |
| XS1810024338 0.0000 % Sunac China | 2018 - 23 | 1,150,000 | 0 | 1,150,000 | 0 | 0.00 | 0.00 |
| US91282CCD11 0.1250 % USA | 2021 - 23 | 5,000,000 | 11,000,000 | 16,000,000 | 0 | 0.00 | 0.00 |
| US912828R697 1.6250 % USA | 2016 - 23 | 6,000,000 | 9,000,000 | 15,000,000 | 0 | 0.00 | 0.00 |
| US9128284560 2.7500 % USA | 2018 - 23 | 5,000,000 | 11,200,000 | 16,200,000 | 0 | 0.00 | 0.00 |
| XS2429784809 0.0000 % Yz Grp | 2022 - 99 | 1,420,000 | 0 | 1,420,000 | 0 | 0.00 | 0.00 |
| XS1945941786 0.0000 % Yz Grp | 2019 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| Total Bonds, listed on an official stock exchange | | | | | | 252,978.10 | 28.61 |

Money market instruments

Money market instruments, listed on an official stock exchange

USD

| | | | | | | | |
|---|-----------|-----------|-----------|-----------|---------|-------------------|--------------|
| US912797FM44 0.0000 % USA TB | 2023 - 23 | 0 | 500,000 | 500,000 | 0 | 0.00 | 0.00 |
| US912797FJ15 0.0000 % USA TB | 2023 - 23 | 0 | 560,000 | 0 | 560,000 | 559,343.78 | 63.26 |
| US912796ZG72 0.0000 % USA TB | 2022 - 23 | 3,000,000 | 2,000,000 | 5,000,000 | 0 | 0.00 | 0.00 |
| US912796Z517 0.0000 % USA TB | 2023 - 23 | 0 | 500,000 | 500,000 | 0 | 0.00 | 0.00 |
| US912797FG75 0.0000 % USA TB | 2023 - 23 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| XS2449192942 0.0000 % 8 Zhenro CD | 2022 - 23 | 2,580,000 | 0 | 2,580,000 | 0 | 0.00 | 0.00 |
| Total Money market instruments, listed on an official stock exchange | | | | | | 559,343.78 | 63.26 |
| Total Securities | | | | | | 812,321.88 | 91.87 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--------------------------------------|------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Total Securities | | | | | | 812,321.88 | 91.87 |
| Current account balance | | | | | | 81,198.70 | 9.18 |
| Other assets | | | | | | 366.67 | 0.04 |
| Total assets as of 31.10.2023 | | | | | | 893,887.25 | 101.09 |
| Liabilities | | | | | | -9,659.86 | -1.09 |
| Net assets as of 31.10.2023 | | | | | | 884,227.39 | 100.00 |

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

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

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

4 Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|---|-------------------|-------------------|-------------------|
| Net asset value (USD) A | 233,215,779 | 242,126,815 | 292,806,392 |
| Units outstanding at the end of the period (USD) A | 257,194 | 276,029 | 299,683 |
| Net asset value per unit at the end of the period (USD) A | 906.77 | 877.18 | 977.06 |
| Net asset value per unit at the beginning of the period (USD) A | 877.18 | 977.06 | 972.43 |
| Percent change in asset value vs previous year (USD) A ¹ | 8.95% | -8.36% | 3.77% |

¹ Distribution in performance included

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

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|---|-----------------------|
| Assets | USD |
| Bank balance | |
| Current account balance | 190,584.94 |
| Money market instruments | 24,741.09 |
| Transferable securities | |
| Bonds, convertible bonds, warrant bonds | 230,977,276.82 |
| Derivative financial instruments | 2,716,112.69 |
| Other assets | 6,766,785.06 |
| Total assets | 240,675,500.60 |
| Liabilities | -7,459,721.52 |
| Net assets | 233,215,779.08 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|--|----------------------|
| Earnings | USD |
| Earnings from cash in banks | 69,635.80 |
| Earnings from transferable securities | |
| Bonds, convertible bonds, warrant bonds | 5,824,837.59 |
| Earnings from derivative financial instruments | 4,210,280.23 |
| Other earnings | 64,168.09 |
| Total earnings | 10,168,921.71 |

| | 31.10.2023 |
|---|---------------------|
| Expenses | USD |
| Interest payable | 1,227,651.53 |
| Ongoing remuneration as specified by internal regulations | 746,032.22 |
| thereof management fees | 601,638.89 |
| thereof depositary fees | 38,626.39 |
| thereof other remuneration as specified by internal regulations | 105,766.94 |
| Other expenses | 24,516.97 |
| Adjustment of current earnings with the redemption of units | 196,337.92 |
| Total expenses | 2,194,538.64 |

| | |
|---------------------|---------------------|
| Net earnings | 7,974,383.07 |
|---------------------|---------------------|

| | |
|---|---------------------|
| Capital gains and capital losses realized | -5,239,676.58 |
| Profit or loss realized | 2,734,706.49 |

| | |
|---|---------------------|
| Capital gains and capital losses not realized | 1,095,535.70 |
| Net profit / loss | 3,830,242.19 |

Change in net assets

31.10.2023

USD

| | |
|---|-----------------------|
| Net assets at the beginning of the period under review | 247,967,553.67 |
| Distributions | -7,812,662.48 |
| Balance from unit movements | -10,769,354.30 |
| Net profit / loss | 3,830,242.19 |
| Net assets at the end of the period under review | 233,215,779.08 |

Changes in the number of units outstanding

31.10.2023

Number

| | |
|---|--------------------|
| LGT Fixed Maturity Bond Fund 2024 (USD) A | |
| Number of units outstanding at the beginning of the period | 269,199.572 |
| Number of units issued | 0.000 |
| Number of units redeemed | -12,006.000 |
| Number of units outstanding at the end of the period | 257,193.572 |

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Bonds | | | | | | | |
| <i>Bonds, listed on an official stock exchange</i> | | | | | | | |
| USD | | | | | | | |
| XS1090889947 5.9500 % Abja Inv | 2014 - 24 | 2,000,000 | 0 | 0 | 2,000,000 | 1,992,400.00 | 0.85 |
| XS1633896813 4.1250 % AfreximBk | 2017 - 24 | 1,000,000 | 1,000,000 | 0 | 2,000,000 | 1,962,961.54 | 0.84 |
| XS1892247963 5.2500 % AfreximBk | 2018 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| XS1598047550 3.8750 % Africa Fin | 2017 - 24 | 3,200,000 | 0 | 0 | 3,200,000 | 3,151,617.31 | 1.35 |
| XS1891316587 4.7500 % AKCB Fin | 2018 - 23 | 3,800,000 | 0 | 3,800,000 | 0 | 0.00 | 0.00 |
| XS1957412981 4.3110 % AlmaraiSuku | 2019 - 24 | 700,000 | 0 | 0 | 700,000 | 692,020.00 | 0.30 |
| USQ0426RNB07 4.5000 % ANZ 24 CV | 2014 - 24 | 2,500,000 | 500,000 | 0 | 3,000,000 | 2,975,802.15 | 1.28 |
| XS1877841400 4.1250 % Arab Petro | 2018 - 23 | 1,000,000 | 0 | 1,000,000 | 0 | 0.00 | 0.00 |
| XS1966017672 6.6216 % Arab Petro | 2019 - 24 | 921,000 | 0 | 0 | 921,000 | 921,945.42 | 0.40 |
| US056752AM06 4.3750 % Baidu | 2018 - 24 | 2,000,000 | 0 | 0 | 2,000,000 | 1,982,580.00 | 0.85 |
| USP13296AL53 4.1250 % Bc Inbursa | 2014 - 24 | 2,000,000 | 500,000 | 0 | 2,500,000 | 2,450,325.00 | 1.05 |
| XS1972573007 3.8750 % Bk Baroda | 2019 - 24 | 2,000,000 | 0 | 0 | 2,000,000 | 1,980,640.00 | 0.85 |
| XS1963534968 3.9500 % Bk Rakyat | 2019 - 24 | 2,500,000 | 0 | 0 | 2,500,000 | 2,475,475.00 | 1.06 |
| US69121KAA25 5.2500 % Blue Owl Cap | 2019 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,970,546.72 | 1.27 |
| XS1938443329 4.0000 % BOC Avi | 2019 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,983,380.00 | 1.28 |
| US66980Q2A49 1.6250 % BOC Aviat | 2021 - 24 | 700,000 | 0 | 0 | 700,000 | 684,600.00 | 0.29 |
| USP1905CAE05 4.7500 % BRF | 2014 - 24 | 1,000,000 | 0 | 1,000,000 | 0 | 0.00 | 0.00 |
| XS1965523084 3.8750 % Canara Bk | 2019 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,970,690.00 | 1.27 |
| XS2293887035 9.7500 % CAR Inc | 2021 - 24 | 3,000,000 | 200,000 | 3,200,000 | 0 | 0.00 | 0.00 |
| XS0979772596 6.0000 % China Taip | 2013 - 23 | 2,500,000 | 0 | 2,500,000 | 0 | 0.00 | 0.00 |
| XS1573134951 4.1000 % CN Cinda | 2017 - 24 | 3,650,000 | 0 | 0 | 3,650,000 | 3,618,719.50 | 1.55 |
| XS2348238259 6.2500 % Cn Hongqi | 2021 - 24 | 2,600,000 | 0 | 0 | 2,600,000 | 2,532,244.00 | 1.09 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|---|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| US12591DAC56 4.2500 % CNOOC Fin14 | 2014 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,974,230.00 | 1.28 |
| US20259DAA54 8.1250 % COBA | 2013 - 23 | 2,400,000 | 0 | 2,400,000 | 0 | 0.00 | 0.00 |
| XS1577950402 4.2150 % Coca-Cola Icecek | 2017 - 24 | 1,529,000 | 0 | 0 | 1,529,000 | 1,480,377.80 | 0.63 |
| XS1891723030 3.7500 % Compet Team | 2019 - 24 | 3,900,000 | 0 | 0 | 3,900,000 | 3,863,769.00 | 1.66 |
| XS1974522853 6.5000 % Country | 2019 - 24 | 2,000,000 | 2,800,000 | 0 | 4,800,000 | 193,631.71 | 0.08 |
| XS1880442717 8.0000 % Country | 2018 - 24 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| US22550L2E08 0.4950 % CS NY | 2021 - 24 | 2,500,000 | 0 | 0 | 2,500,000 | 2,451,250.00 | 1.05 |
| XS2356380373 1.5500 % DAE Funding | 2021 - 24 | 2,000,000 | 0 | 0 | 2,000,000 | 1,918,840.00 | 0.82 |
| US25152RXA66 3.7000 % DB | 2014 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,947,678.02 | 1.26 |
| NO0010852643 8.3750 % DNO | 2019 - 24 | 2,847,482 | 0 | 0 | 2,847,482 | 2,822,092.48 | 1.21 |
| US279158AC30 5.8750 % Ecopetrol | 2013 - 23 | 1,000,000 | 0 | 1,000,000 | 0 | 0.00 | 0.00 |
| XS1956103805 3.5160 % Emirates | 2019 - 24 | 3,900,000 | 0 | 0 | 3,900,000 | 3,849,924.00 | 1.65 |
| US29246RAA14 4.2500 % Enel Gener | 2014 - 24 | 0 | 1,250,000 | 0 | 1,250,000 | 1,227,500.00 | 0.53 |
| US29336UAB35 4.4000 % EnLink Mid | 2014 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,954,761.23 | 1.27 |
| XS1564437199 3.9440 % Equate Suk | 2017 - 24 | 2,750,000 | 0 | 0 | 2,750,000 | 2,716,257.50 | 1.16 |
| XS1917720911 8.2500 % Exp Cr Turk | 2019 - 24 | 700,000 | 300,000 | 0 | 1,000,000 | 1,000,115.23 | 0.43 |
| XS1938532857 3.8750 % FAB Sukuk | 2019 - 24 | 3,500,000 | 0 | 0 | 3,500,000 | 3,472,000.00 | 1.49 |
| XS2302544353 2.6250 % FarEast Hor | 2021 - 24 | 0 | 2,000,000 | 0 | 2,000,000 | 1,951,860.00 | 0.84 |
| XS2287420744 5.1000 % FEC Fin | 2021 - 24 | 0 | 2,500,000 | 0 | 2,500,000 | 2,424,725.00 | 1.04 |
| US345397YG20 3.8100 % Ford Motor | 2017 - 24 | 3,400,000 | 0 | 0 | 3,400,000 | 3,368,346.00 | 1.44 |
| XS2019083612 6.7500 % Fortune | 2019 - 23 | 1,700,000 | 400,000 | 2,100,000 | 0 | 0.00 | 0.00 |
| XS2022434364 5.7500 % FWD Group | 2019 - 24 | 0 | 2,000,000 | 0 | 2,000,000 | 1,959,860.00 | 0.84 |
| XS1778929478 6.1250 % Georgia Cap | 2018 - 24 | 2,182,000 | 0 | 2,182,000 | 0 | 0.00 | 0.00 |
| US37045XBW56 3.9500 % GM Fin | 2017 - 24 | 1,350,000 | 0 | 0 | 1,350,000 | 1,334,367.00 | 0.57 |
| USY3004WAB82 5.3750 % GMR Hyd | 2019 - 24 | 3,500,000 | 0 | 0 | 3,500,000 | 3,464,615.00 | 1.49 |
| XS1993827135 5.1250 % Gold Fields | 2019 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,971,140.00 | 1.27 |
| USG42037AA25 7.8750 % Grupo Uni | 2017 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,949,812.31 | 1.26 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|-------------------------------|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| NO0010843782 | | | | | | | |
| 11.0000 % HKN Energy | 2019 - 24 | 2,700,000 | 0 | 2,700,000 | 0 | 0.00 | 0.00 |
| US404280AP48 | | | | | | | |
| 4.2500 % HSBC Hldg | 2014 - 24 | 3,300,000 | 0 | 0 | 3,300,000 | 3,269,343.00 | 1.40 |
| XS2001732101 | | | | | | | |
| 3.7500 % Huarong Fin | 2019 - 24 | 3,700,000 | 0 | 0 | 3,700,000 | 3,604,244.00 | 1.55 |
| US44891CAZ68 | | | | | | | |
| 4.3000 % Hyundai Ca | 2019 - 24 | 2,500,000 | 0 | 0 | 2,500,000 | 2,487,025.00 | 1.07 |
| XS1069870415 | | | | | | | |
| 4.6250 % ICD FUNDING | 2014 - 24 | 700,000 | 0 | 0 | 700,000 | 689,766.00 | 0.30 |
| XS1954069289 | | | | | | | |
| 7.0727 % ICICI Bk UK | 2019 - 24 | 2,500,000 | 0 | 0 | 2,500,000 | 2,501,095.10 | 1.07 |
| USV4819FAA31 | | | | | | | |
| 5.3750 % Ind Gr En | 2020 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,944,650.00 | 1.26 |
| XS1969727491 | | | | | | | |
| 3.7300 % Indian Rail | 2019 - 24 | 2,500,000 | 0 | 0 | 2,500,000 | 2,475,300.00 | 1.06 |
| US456837AP87 | | | | | | | |
| 3.5500 % ING Group | 2019 - 24 | 2,000,000 | 0 | 0 | 2,000,000 | 1,978,061.74 | 0.85 |
| XS1678463784 | | | | | | | |
| 3.5000 % IntBk Azerba | 2017 - 24 | 0 | 1,600,000 | 0 | 1,600,000 | 1,513,506.98 | 0.65 |
| US46115HAP29 | | | | | | | |
| 5.2500 % Intesa Sanp | 2014 - 24 | 2,500,000 | 0 | 0 | 2,500,000 | 2,493,422.10 | 1.07 |
| XS1981202861 | | | | | | | |
| 5.9500 % JSW Steel | 2019 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,973,570.00 | 1.28 |
| XS2201954067 | | | | | | | |
| 0.0000 % Kaisa Grp | 2020 - 23 | 2,900,000 | 0 | 0 | 2,900,000 | 129,377.32 | 0.06 |
| USY70908AA90 | | | | | | | |
| 7.0000 % Kawasan Ind Jab | 2022 - 27 | 2,100,000 | 0 | 0 | 2,100,000 | 1,478,269.02 | 0.63 |
| US53944YAH62 | | | | | | | |
| 3.9000 % Lloyds Bk | 2019 - 24 | 850,000 | 0 | 0 | 850,000 | 842,930.88 | 0.36 |
| XS1064799841 | | | | | | | |
| 4.7500 % MAF Gl Sec | 2014 - 24 | 3,500,000 | 0 | 500,000 | 3,000,000 | 2,967,360.00 | 1.27 |
| XS1956021585 | | | | | | | |
| 4.2500 % Mashreqbk | 2019 - 24 | 3,800,000 | 0 | 0 | 3,800,000 | 3,762,152.00 | 1.61 |
| XS1596070547 | | | | | | | |
| 3.0000 % MDGH GMTN RSC | 2017 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,947,200.00 | 1.26 |
| USG60744AA05 | | | | | | | |
| 5.3750 % MGM China | 2019 - 24 | 2,000,000 | 1,000,000 | 0 | 3,000,000 | 2,951,040.00 | 1.27 |
| XS1577965004 | | | | | | | |
| 0.0000 % MHP | 2017 - 24 | 3,300,000 | 0 | 0 | 3,300,000 | 3,023,922.00 | 1.30 |
| XS2249848719 | | | | | | | |
| 3.1500 % Minsheng HK | 2021 - 24 | 0 | 2,500,000 | 0 | 2,500,000 | 2,425,693.58 | 1.04 |
| XS1988091366 | | | | | | | |
| 3.3750 % MIRAE ASSET | 2019 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,951,180.61 | 1.27 |
| XS2421278388 | | | | | | | |
| 3.0000 % Modernland | 2022 - 27 | 44,047 | 26,879 | 0 | 70,926 | 10,638.90 | 0.00 |
| XS1592893546 | | | | | | | |
| 5.0000 % Modernland | 2017 - 27 | 1,678,004 | 0 | 0 | 1,678,004 | 251,700.60 | 0.11 |
| USY6142GAB96 | | | | | | | |
| 8.8500 % Mongolian M | 2021 - 24 | 2,100,000 | 0 | 0 | 2,100,000 | 1,992,706.40 | 0.85 |
| XS1128996425 | | | | | | | |
| 4.7550 % MTN (Maur) | 2014 - 24 | 200,000 | 800,000 | 0 | 1,000,000 | 973,300.00 | 0.42 |
| XS1953255616 | | | | | | | |
| 5.6250 % Mumtal Suk | 2019 - 24 | 0 | 2,000,000 | 0 | 2,000,000 | 1,980,800.00 | 0.85 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--------------------------------------|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| US780097BN03 2.3590 % NatWest Grp | 2020 - 24 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| US780099CH81 5.1250 % NatWest Grp | 2014 - 24 | 3,300,000 | 0 | 0 | 3,300,000 | 3,268,227.20 | 1.40 |
| XS1055787680 6.2500 % Ndt Lbk | 2014 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,935,950.00 | 1.26 |
| XS1915712233 4.7500 % NWCL | 2018 - 23 | 0 | 1,900,000 | 0 | 1,900,000 | 1,862,209.00 | 0.80 |
| XS1061043011 5.6250 % OCP | 2014 - 24 | 3,500,000 | 0 | 0 | 3,500,000 | 3,471,615.00 | 1.49 |
| XS1056232322 5.3750 % Oil Ind | 2014 - 24 | 3,225,000 | 0 | 0 | 3,225,000 | 3,212,035.50 | 1.38 |
| US71654QBH48 4.8750 % PEMEX | 2013 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,973,570.00 | 1.28 |
| USY7136YAA83 5.1250 % Perusa Gas | 2014 - 24 | 1,628,000 | 0 | 1,628,000 | 0 | 0.00 | 0.00 |
| XS2009878880 3.7500 % Power Fin | 2019 - 24 | 2,000,000 | 0 | 0 | 2,000,000 | 1,968,320.00 | 0.84 |
| XS1696810669 5.1250 % Puma Intl | 2017 - 24 | 2,400,000 | 0 | 2,029,000 | 371,000 | 364,277.48 | 0.16 |
| XS1964617440 3.9820 % QIB Sukuk | 2019 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,966,970.00 | 1.27 |
| XS1959301471 4.2640 % QIB Senior | 2019 - 24 | 3,854,000 | 0 | 0 | 3,854,000 | 3,818,234.88 | 1.64 |
| XS1902341939 5.2500 % REC | 2018 - 23 | 1,030,000 | 0 | 1,030,000 | 0 | 0.00 | 0.00 |
| XS1890684688 4.0000 % SAB Cap II | 2018 - 23 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| USY7140VAA80 4.4500 % Saka Energ | 2017 - 24 | 2,500,000 | 2,000,000 | 1,670,000 | 2,830,000 | 2,779,710.90 | 1.19 |
| US80386WAA36 5.8750 % Sasol Fin | 2018 - 24 | 3,700,000 | 0 | 0 | 3,700,000 | 3,654,675.00 | 1.57 |
| XS1982112812 2.8750 % Saudi Oil | 2019 - 24 | 3,700,000 | 0 | 0 | 3,700,000 | 3,640,911.00 | 1.56 |
| US81180WAT80 4.8750 % Seagate HDD | 2017 - 24 | 2,000,000 | 0 | 2,000,000 | 0 | 0.00 | 0.00 |
| USF8590LAA47 5.0000 % SG | 2014 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,985,782.61 | 1.28 |
| XS1953029284 0.0000 % Shimao Grp | 2019 - 24 | 3,800,000 | 0 | 0 | 3,800,000 | 136,569.91 | 0.06 |
| XS1637274124 0.0000 % Shimao Grp | 2017 - 99 | 0 | 1,430,000 | 0 | 1,430,000 | 47,972.93 | 0.02 |
| USY7758EEG27 4.4000 % Shriram Fin | 2021 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 2,953,680.00 | 1.27 |
| USG82296AD99 3.5500 % SMBC Av Cap | 2019 - 24 | 1,000,000 | 0 | 0 | 1,000,000 | 987,537.00 | 0.42 |
| USY8137FAN88 0.0000 % Sri Lanka | 2019 - 24 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| XS0969864916 5.2000 % Std Chart | 2013 - 24 | 3,500,000 | 0 | 0 | 3,500,000 | 3,483,318.27 | 1.49 |
| US836205AQ75 4.6650 % Sth Africa | 2012 - 24 | 0 | 2,000,000 | 0 | 2,000,000 | 1,988,300.00 | 0.85 |
| XS2075937297 0.0000 % Sunac China | 2019 - 24 | 1,100,000 | 0 | 0 | 1,100,000 | 166,277.27 | 0.07 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| XS1810024338 0.0000 % Sunac China | 2018 - 23 | 0 | 1,150,000 | 0 | 1,150,000 | 172,861.68 | 0.07 |
| XS2287889708 5.9500 % Sunac China | 2021 - 24 | 600,000 | 0 | 0 | 600,000 | 90,143.21 | 0.04 |
| USN8370TAA45 4.8750 % Sura | 2014 - 24 | 3,700,000 | 200,000 | 0 | 3,900,000 | 3,841,812.00 | 1.65 |
| US87927YAA01 5.3030 % Telecom It | 2014 - 24 | 3,600,000 | 0 | 0 | 3,600,000 | 3,538,782.18 | 1.52 |
| US88032XAL82 3.2800 % Tencent | 2019 - 24 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| US88167AAL52 6.0000 % Teva Pharma | 2018 - 24 | 3,200,000 | 0 | 0 | 3,200,000 | 3,173,472.00 | 1.36 |
| USP93960AF25 4.3750 % TrinidadTob | 2013 - 24 | 1,200,000 | 0 | 0 | 1,200,000 | 1,189,800.00 | 0.51 |
| XS1578203462 6.1250 % Turkiye Bk | 2017 - 24 | 1,000,000 | 700,000 | 0 | 1,700,000 | 1,706,409.00 | 0.73 |
| XS1028951264 4.8750 % Turk Tele | 2014 - 24 | 1,000,000 | 1,000,000 | 0 | 2,000,000 | 1,949,040.00 | 0.84 |
| XS1970705528 8.1250 % Turk Vak Bk | 2019 - 24 | 1,600,000 | 500,000 | 0 | 2,100,000 | 2,102,478.00 | 0.90 |
| CH0244100266 5.1250 % UBS | 2014 - 24 | 3,700,000 | 0 | 0 | 3,700,000 | 3,646,017.00 | 1.56 |
| US9128286N55 0.5000 % USA | 2019 - 24 | 0 | 2,000,000 | 0 | 2,000,000 | 2,394,332.48 | 1.03 |
| US91282CER88 2.5000 % USA | 2022 - 24 | 3,000,000 | 0 | 3,000,000 | 0 | 0.00 | 0.00 |
| XS1953916290 4.7500 % Uzbekistan | 2019 - 24 | 0 | 3,000,000 | 0 | 3,000,000 | 2,975,700.00 | 1.28 |
| XS1917548247 5.3500 % Vanke RE | 2018 - 24 | 2,000,000 | 1,000,000 | 0 | 3,000,000 | 2,586,120.00 | 1.11 |
| XS1994698196 3.6250 % Vigorous | 2019 - 24 | 0 | 400,000 | 0 | 400,000 | 392,676.00 | 0.17 |
| XS1023280271 7.2500 % Wan Pty Int | 2014 - 24 | 3,000,000 | 0 | 0 | 3,000,000 | 1,502,100.42 | 0.64 |
| US98105HAC43 4.7500 % Woori Bk | 2014 - 24 | 2,000,000 | 0 | 0 | 2,000,000 | 1,983,400.00 | 0.85 |
| USG98149AC46 4.8750 % Wynn Macau | 2017 - 24 | 0 | 1,000,000 | 0 | 1,000,000 | 971,200.00 | 0.42 |
| USP989MJAY76 8.7500 % YPF | 2014 - 24 | 1,000,000 | 0 | 0 | 1,000,000 | 377,280.00 | 0.16 |
| XS2429784809 0.0000 % Yz Grp | 2022 - 99 | 475,000 | 1,420,000 | 0 | 1,895,000 | 114,369.05 | 0.05 |
| XS1954963580 0.0000 % Yz Grp | 2019 - 24 | 2,000,000 | 0 | 0 | 2,000,000 | 120,599.22 | 0.05 |
| XS1945941786 0.0000 % Yz Grp | 2019 - 23 | 2,100,000 | 1,500,000 | 0 | 3,600,000 | 221,186.48 | 0.09 |
| Total Bonds, listed on an official stock exchange | | | | | | 230,977,276.82 | 99.04 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|-------------------------------|------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
|-------------------------------|------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|

Money market instruments

Money market instruments, listed on an official stock exchange

USD

| | | | | | | | |
|---|-----------|-----------|-----------|---|-----------|------------------|-------------|
| XS2449192942 | | | | | | | |
| 0.0000 % 8 Zhenro CD | 2022 - 23 | 2,500,000 | 2,000,000 | 0 | 4,500,000 | 24,741.09 | 0.01 |
| Total Money market instruments, listed on an official stock exchange | | | | | | 24,741.09 | 0.01 |

| | | | | | | | |
|-------------------------|--|--|--|--|--|-----------------------|--------------|
| Total Securities | | | | | | 231,002,017.91 | 99.05 |
|-------------------------|--|--|--|--|--|-----------------------|--------------|

| | | | | | | | |
|--------------------------------------|--|--|--|--|--|-----------------------|---------------|
| Total Securities | | | | | | 231,002,017.91 | 99.05 |
| Current account balance | | | | | | 190,584.94 | 0.08 |
| Derivative financial instruments | | | | | | 2,716,112.69 | 1.16 |
| Other assets | | | | | | 6,766,785.06 | 2.90 |
| Total assets as of 31.10.2023 | | | | | | 240,675,500.60 | 103.20 |
| Liabilities | | | | | | -7,459,721.52 | -3.20 |
| Net assets as of 31.10.2023 | | | | | | 233,215,779.08 | 100.00 |

Derivative financial instruments

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

Interest Rate Swaps

| Description | Number of contracts | Maturity | Counterparty | Market value in USD ⁴ | in % ⁴ |
|--------------------------------------|---------------------|------------|--------------|-------------------------------------|-------------------|
| OIS - USD 01.06.2023 - 03.06.2024 | 75,000,000 | 03.06.2024 | LGT Bank AG | 184,002.29 | 0.08 |
| OIS - USD 05.05.2023 - 04.02.2024 | 100,000,000 | 04.02.2024 | LGT Bank AG | 1,414,447.48 | 0.61 |
| OIS - USD 05.05.2023 - 11.02.2024 | 75,000,000 | 11.02.2024 | LGT Bank AG | 1,117,662.92 | 0.48 |
| Total | | | | 2,716,112.69 | 1.16 |

| | | |
|--|---------------------|-------------|
| Total open derivative financial instruments at the end of the period under review | 2,716,112.69 | 1.16 |
|--|---------------------|-------------|

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|---|-------------------|-----------------------|-------------------|
| Net asset value (USD) A | 23,567,242 | 26,270,937 | n.a. |
| Units outstanding at the end of the period (USD) A | 24,912 | 29,115 | n.a. |
| Net asset value per unit at the end of the period (USD) A | 946.02 | 902.32 | n.a. |
| Net asset value per unit at the beginning of the period (USD) A | 902.32 | 1,000.00 ² | n.a. |
| Percent change in asset value vs previous year (USD) A ¹ | 10.80% | -8.95% ² | n.a. |

¹ Distribution in performance included

² Since launching 01.12.2021

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

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|---|----------------------|
| Assets | USD |
| Bank balance | |
| Current account balance | 56,008.12 |
| Transferable securities | |
| Bonds, convertible bonds, warrant bonds | 23,304,745.79 |
| Derivative financial instruments | 1,899,941.10 |
| Other assets | 696,638.89 |
| Total assets | 25,957,333.90 |
| Liabilities | -2,390,091.52 |
| Net assets | 23,567,242.38 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|--|---------------------|
| Earnings | USD |
| Earnings from cash in banks | 7,838.63 |
| Earnings from transferable securities | |
| Bonds, convertible bonds, warrant bonds | 644,324.73 |
| Earnings from derivative financial instruments | 642,185.75 |
| Other earnings | 6,101.70 |
| Total earnings | 1,300,450.81 |

| | 31.10.2023 |
|---|-------------------|
| Expenses | USD |
| Interest payable | 235,685.22 |
| Ongoing remuneration as specified by internal regulations | 72,916.78 |
| thereof management fees | 58,803.89 |
| thereof depositary fees | 4,106.45 |
| thereof other remuneration as specified by internal regulations | 10,006.44 |
| Other expenses | 10,343.56 |
| Adjustment of current earnings with the redemption of units | 2,126.82 |
| Total expenses | 321,072.38 |

| | |
|---------------------|-------------------|
| Net earnings | 979,378.43 |
|---------------------|-------------------|

| | |
|---|-------------|
| Capital gains and capital losses realized | -536,998.86 |
|---|-------------|

| | |
|--------------------------------|-------------------|
| Profit or loss realized | 442,379.57 |
|--------------------------------|-------------------|

| | |
|---|------------|
| Capital gains and capital losses not realized | 414,106.72 |
|---|------------|

| | |
|--------------------------|-------------------|
| Net profit / loss | 856,486.29 |
|--------------------------|-------------------|

Change in net assets

31.10.2023

USD

| | |
|---|----------------------|
| Net assets at the beginning of the period under review | 23,680,345.11 |
| Distributions | -787,261.20 |
| Balance from unit movements | -182,327.82 |
| Net profit / loss | 856,486.29 |
| Net assets at the end of the period under review | 23,567,242.38 |

Changes in the number of units outstanding

31.10.2023

Number

| | |
|---|-------------------|
| LGT Fixed Maturity Bond Fund 2026 (USD) A | |
| Number of units outstanding at the beginning of the period | 25,112.000 |
| Number of units issued | 0.000 |
| Number of units redeemed | -200.000 |
| Number of units outstanding at the end of the period | 24,912.000 |

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Bonds | | | | | | | |
| <i>Bonds, listed on an official stock exchange</i> | | | | | | | |
| USD | | | | | | | |
| XS2341038656 2.6250 % AAC Tech Hldg | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 170,196.00 | 0.72 |
| XS2361052884 2.0000 % ABQ Fin | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 178,240.00 | 0.76 |
| XS2343006958 2.6340 % AfreximBk | 2021 - 26 | 400,000 | 0 | 0 | 400,000 | 356,040.00 | 1.51 |
| XS1983289791 4.3750 % Africa Fin | 2019 - 26 | 400,000 | 0 | 0 | 400,000 | 369,254.96 | 1.57 |
| XS2615583510 7.7500 % ALPHA STAR VII | 2023 - 26 | 200,000 | 0 | 0 | 200,000 | 195,500.00 | 0.83 |
| XS2364121645 8.7500 % Anton Oilf | 2021 - 25 | 0 | 200,000 | 0 | 200,000 | 175,987.72 | 0.75 |
| XS2326545204 8.4500 % Aragvi Fin | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 136,280.37 | 0.58 |
| USP0592VAA63 6.5000 % Auna | 2020 - 25 | 200,000 | 0 | 0 | 200,000 | 183,200.00 | 0.78 |
| XS2264757704 2.7500 % Avic IntFin | 2021 - 26 | 400,000 | 0 | 0 | 400,000 | 369,680.00 | 1.57 |
| NO0012496688 13.0000 % Bayport Mgmt | 2022 - 25 | 300,000 | 0 | 0 | 300,000 | 264,887.74 | 1.12 |
| USP09252AK62 6.2500 % Bc Bogota | 2016 - 26 | 200,000 | 200,000 | 0 | 400,000 | 378,500.00 | 1.61 |
| US05971BAG41 2.7500 % Bco BTG Pact | 2021 - 26 | 200,000 | 0 | 200,000 | 0 | 0.00 | 0.00 |
| US69121KAD63 4.2500 % Blue Owl Cap | 2020 - 26 | 400,000 | 0 | 0 | 400,000 | 374,176.00 | 1.59 |
| USF1R15XK516 4.3750 % BNP | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 189,827.02 | 0.81 |
| US09681MAB46 3.8750 % BOC Avi | 2016 - 26 | 400,000 | 0 | 0 | 400,000 | 380,684.00 | 1.62 |
| XS2230649225 6.0000 % Borets Fin | 2020 - 26 | 200,000 | 0 | 200,000 | 0 | 0.00 | 0.00 |
| NO0012829755 9.5000 % Borr Dri | 2023 - 26 | 0 | 200,000 | 0 | 200,000 | 215,200.00 | 0.91 |
| USA08163AAA41 4.3500 % BRF | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 182,440.00 | 0.77 |
| NO0010893076 8.5000 % Brooge Pet&Gas | 2020 - 25 | 267,359 | 0 | 10,881 | 256,478 | 232,430.80 | 0.99 |
| XS2230306537 2.0000 % CBQ Fin | 2020 - 25 | 200,000 | 0 | 200,000 | 0 | 0.00 | 0.00 |
| XS2297060126 2.0000 % CDBL | 2021 - 26 | 400,000 | 0 | 0 | 400,000 | 367,004.00 | 1.56 |
| USP6040KAB37 4.8750 % CerroAguila | 2016 - 26 | 400,000 | 0 | 0 | 400,000 | 381,945.76 | 1.62 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| XS2251822727 0.0000 % CIFI Hldgs | 2020 - 26 | 200,000 | 0 | 0 | 200,000 | 12,195.69 | 0.05 |
| US172967JC62 4.3000 % Citigroup | 2014 - 26 | 200,000 | 0 | 0 | 200,000 | 188,221.76 | 0.80 |
| XS2226808082 2.0000 % CNAC Finb | 2020 - 25 | 200,000 | 0 | 0 | 200,000 | 185,176.10 | 0.79 |
| XS2180875077 1.8750 % COSL SG | 2020 - 25 | 200,000 | 0 | 0 | 200,000 | 187,234.00 | 0.79 |
| XS2178949561 5.4000 % Country | 2020 - 25 | 200,000 | 0 | 0 | 200,000 | 8,404.86 | 0.04 |
| USL21779AD28 7.6250 % CSN Res | 2019 - 26 | 200,000 | 0 | 0 | 200,000 | 197,740.00 | 0.84 |
| USV28479AA77 7.9500 % Diamond II Ltd | 2023 - 26 | 200,000 | 0 | 0 | 200,000 | 194,542.00 | 0.83 |
| XS2124965299 2.9500 % DIB Sukuk | 2020 - 26 | 200,000 | 0 | 0 | 200,000 | 187,810.00 | 0.80 |
| XS2262220143 3.7500 % DIFC Sukuk | 2020 - 26 | 200,000 | 0 | 0 | 200,000 | 186,518.00 | 0.79 |
| US25470XAY13 7.7500 % Dish DBS | 2016 - 26 | 200,000 | 0 | 200,000 | 0 | 0.00 | 0.00 |
| NO0011088593 7.8750 % DNO | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 185,216.00 | 0.79 |
| XS2325727100 2.3750 % Doha Fin | 2021 - 26 | 400,000 | 0 | 0 | 400,000 | 361,280.00 | 1.53 |
| US279158AL39 5.3750 % Ecopetrol | 2015 - 26 | 200,000 | 0 | 30,000 | 170,000 | 162,367.00 | 0.69 |
| USP3691NBF61 3.8750 % El Puerto | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 185,466.00 | 0.79 |
| XS2219274789 7.2961 % Emirates | 2020 - 25 | 400,000 | 0 | 0 | 400,000 | 401,036.00 | 1.70 |
| XS2556254626 9.5000 % Emirates II Ltd | 2022 - 24 | 0 | 193,200 | 0 | 193,200 | 181,269.00 | 0.77 |
| US29274FAF18 4.0000 % Enel Americas | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 185,172.00 | 0.79 |
| US29336UAF49 4.8500 % EnLink Mid | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 189,332.00 | 0.80 |
| XS2109200050 3.3750 % FarEast Hor | 2020 - 25 | 0 | 200,000 | 0 | 200,000 | 183,380.00 | 0.78 |
| USC3535CAJ74 6.8750 % FirstQuantum | 2018 - 26 | 200,000 | 0 | 0 | 200,000 | 175,545.18 | 0.74 |
| US345397B777 2.7000 % Ford Motor | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 177,918.00 | 0.75 |
| XS2343337122 5.0000 % Fortune | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 131,622.00 | 0.56 |
| XS2238561794 5.9500 % Fortune | 2020 - 25 | 200,000 | 0 | 0 | 200,000 | 148,474.00 | 0.63 |
| USG3800LAA01 7.1250 % Gems Menasa | 2019 - 26 | 0 | 200,000 | 0 | 200,000 | 192,244.00 | 0.82 |
| NO0010894330 9.2500 % Gen Ener Fin 4 | 2020 - 25 | 300,000 | 0 | 0 | 300,000 | 279,247.34 | 1.18 |
| US37045XDK90 1.5000 % GM Fin | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 176,620.00 | 0.75 |
| USG4066TAA00 6.2500 % Gran Tierra | 2018 - 25 | 200,000 | 0 | 0 | 200,000 | 186,040.00 | 0.79 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|---|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| USV3856JAA17 5.5000 % Greenk Wnd PrM | 2022 - 25 | 300,000 | 0 | 100,000 | 200,000 | 191,500.00 | 0.81 |
| USP4955MAA91 5.7500 % Grupo Axo | 2021 - 26 | 300,000 | 0 | 0 | 300,000 | 261,756.00 | 1.11 |
| US40049JBB26 4.6250 % Grupo Tele | 2015 - 26 | 200,000 | 0 | 200,000 | 0 | 0.00 | 0.00 |
| XS2621755375 13.5000 % H&H Intl | 2023 - 26 | 0 | 200,000 | 0 | 200,000 | 189,512.00 | 0.80 |
| XS2281463237 2.1500 % Haidilao Intl | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 180,300.04 | 0.77 |
| USL48008AA19 5.9500 % Hidriv Int | 2018 - 25 | 200,000 | 0 | 200,000 | 0 | 0.00 | 0.00 |
| US404280BH13 4.3750 % HSBC Hldg | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 188,692.00 | 0.80 |
| XS1422790615 4.6250 % Huar Fin II | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 178,240.00 | 0.76 |
| XS1515240015 4.8750 % Huar Fin II | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 176,800.00 | 0.75 |
| XS2256737722 2.2500 % Huaxin Cement | 2020 - 25 | 200,000 | 0 | 0 | 200,000 | 180,421.43 | 0.77 |
| XS2413632360 5.6250 % IHS Hldg | 2021 - 26 | 200,000 | 0 | 200,000 | 0 | 0.00 | 0.00 |
| USV2335LAA99 6.2500 % India Air Inf | 2021 - 25 | 250,000 | 0 | 250,000 | 0 | 0.00 | 0.00 |
| XS2377720839 4.5000 % Indiabulls 26 CV | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 175,058.38 | 0.74 |
| USP13435AC98 3.2500 % Interbk PE | 2019 - 26 | 300,000 | 0 | 0 | 300,000 | 276,450.00 | 1.17 |
| USP5865GAC44 7.5000 % Inver Atlantida | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 178,456.00 | 0.76 |
| USY70908AA90 7.0000 % Kawasan Ind Jab | 2022 - 27 | 0 | 200,000 | 0 | 200,000 | 140,787.53 | 0.60 |
| USY47606AE16 3.2500 % KIA CORP. | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 187,778.00 | 0.80 |
| US50066CAL37 2.2500 % Korea Gas | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 183,416.00 | 0.78 |
| USU5007TAA35 7.1250 % Kosmos Energy | 2019 - 26 | 200,000 | 0 | 0 | 200,000 | 185,184.40 | 0.79 |
| XS2176018609 2.5000 % MDGH GMTN RSC | 2020 - 26 | 400,000 | 0 | 0 | 400,000 | 368,720.00 | 1.56 |
| USY59501AA78 7.3750 % Medco Oak | 2019 - 26 | 200,000 | 0 | 0 | 200,000 | 199,400.00 | 0.85 |
| US58733RAE27 2.3750 % MercadoLibre | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 182,186.00 | 0.77 |
| XS1806400708 8.5000 % Metinvest | 2018 - 26 | 200,000 | 0 | 0 | 200,000 | 138,563.50 | 0.59 |
| XS1713469911 6.9500 % MHP Lux | 2018 - 26 | 400,000 | 0 | 0 | 400,000 | 294,040.00 | 1.25 |
| XS1894610119 6.6250 % Millicom | 2018 - 26 | 200,000 | 0 | 0 | 200,000 | 170,010.00 | 0.72 |
| USY6142NAC21 5.1250 % Mongolia | 2020 - 26 | 200,000 | 0 | 0 | 200,000 | 186,948.00 | 0.79 |
| USY6142GAB96 8.8500 % Mongolian M | 2021 - 24 | 0 | 200,000 | 0 | 200,000 | 189,781.56 | 0.81 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| US61761J3R84 3.1250 % MS | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 185,216.00 | 0.79 |
| XS1493823725 6.5000 % MTN (Maur) | 2016 - 26 | 200,000 | 0 | 200,000 | 0 | 0.00 | 0.00 |
| USU63768AA01 7.0000 % NBM US Hldg | 2019 - 26 | 0 | 200,000 | 0 | 200,000 | 198,182.00 | 0.84 |
| XS1915712233 4.7500 % NWCL | 2018 - 23 | 0 | 200,000 | 0 | 200,000 | 196,022.00 | 0.83 |
| US71654QBW15 4.5000 % PEMEX | 2016 - 26 | 400,000 | 0 | 0 | 400,000 | 357,360.00 | 1.52 |
| XS2224065289 5.9500 % Periana | 2020 - 26 | 200,000 | 0 | 0 | 200,000 | 189,318.00 | 0.80 |
| US69370RAK32 1.4000 % Pertamina | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 180,080.00 | 0.76 |
| XS2289895927 0.0000 % Petra Dmnds | 2021 - 26 | 0 | 200,000 | 0 | 200,000 | 209,242.25 | 0.89 |
| XS2289895927 0.0000 % Petra Dmnds | 2021 - 26 | 200,000 | 0 | 200,000 | 0 | 0.00 | 0.00 |
| XS2341882913 4.9000 % Powerlong | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 13,998.00 | 0.06 |
| XS1751117604 5.0000 % Puma Intl | 2018 - 26 | 200,000 | 0 | 0 | 200,000 | 179,166.00 | 0.76 |
| XS2306847232 2.2500 % REC | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 180,132.00 | 0.76 |
| XS2281039771 5.2000 % RKPf Ovs 2020 | 2021 - 26 | 0 | 200,000 | 0 | 200,000 | 62,158.00 | 0.26 |
| US80007RAK14 4.3000 % Sands China | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 185,599.69 | 0.79 |
| US80282KAZ93 3.2440 % Santander | 2019 - 26 | 400,000 | 0 | 0 | 400,000 | 359,000.07 | 1.52 |
| US80386WAC91 4.3750 % Sasol Financ | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 175,526.00 | 0.74 |
| USG8000AAH61 10.0000 % Sdrll New Fin | 2022 - 26 | 0 | 200,000 | 0 | 200,000 | 192,693.43 | 0.82 |
| XS2325735897 7.7500 % Seplat Ener | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 172,500.00 | 0.73 |
| USF43628C650 4.2500 % SG | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 185,670.00 | 0.79 |
| NO0011057622 12.0000 % ShaMaran Petro | 2021 - 25 | 300,000 | 0 | 22,501 | 277,499 | 249,749.10 | 1.06 |
| XS2025575114 0.0000 % Shimao Grp | 2019 - 26 | 200,000 | 0 | 0 | 200,000 | 7,135.90 | 0.03 |
| XS1953029284 0.0000 % Shimao Grp | 2019 - 24 | 200,000 | 0 | 0 | 200,000 | 7,187.89 | 0.03 |
| XS2293578832 3.2500 % Sino-Ocean | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 6,687.31 | 0.03 |
| USG82016AR01 1.4500 % Sinopec Grp | 2021 - 26 | 400,000 | 0 | 0 | 400,000 | 366,072.00 | 1.55 |
| USP8704LAB47 7.5000 % SixSigma | 2018 - 25 | 200,000 | 0 | 0 | 200,000 | 179,342.41 | 0.76 |
| XS1394990003 4.5000 % SunshineLife | 2016 - 26 | 0 | 200,000 | 0 | 200,000 | 175,994.14 | 0.75 |
| XS1341169867 3.6250 % Swire Pties | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 190,940.00 | 0.81 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| XS2581381634 9.5000 % TC Ziraat | 2023 - 26 | 0 | 200,000 | 0 | 200,000 | 203,220.00 | 0.86 |
| US88032XAM65 3.5750 % Tencent | 2019 - 26 | 400,000 | 0 | 0 | 400,000 | 380,144.00 | 1.61 |
| USG87602AA90 4.0000 % Tengizchevr | 2016 - 26 | 400,000 | 0 | 0 | 400,000 | 356,600.00 | 1.51 |
| XS1506085114 6.7500 % Theta Cap | 2016 - 26 | 200,000 | 0 | 0 | 200,000 | 136,150.00 | 0.58 |
| US87264ABU88 2.6250 % T-Mobile US | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 184,907.80 | 0.78 |
| USP9190NAB93 7.5000 % Total Play Tlcm | 2020 - 25 | 400,000 | 0 | 200,000 | 200,000 | 144,301.07 | 0.61 |
| XS2279432384 2.7500 % Tower B Infra | 2021 - 26 | 400,000 | 0 | 0 | 400,000 | 365,064.00 | 1.55 |
| US892331AM12 1.3390 % Toyota Motor | 2021 - 26 | 400,000 | 0 | 0 | 400,000 | 363,420.00 | 1.54 |
| USP9406GAC26 5.2500 % Trust F/1401 | 2015 - 26 | 400,000 | 0 | 0 | 400,000 | 380,256.00 | 1.61 |
| USG91139AF57 1.2500 % TSMC GI | 2021 - 26 | 400,000 | 0 | 0 | 400,000 | 359,872.00 | 1.53 |
| XS1961010987 6.9500 % Turk Sise | 2019 - 26 | 200,000 | 0 | 0 | 200,000 | 193,244.00 | 0.82 |
| XS1955059420 6.8750 % Turk Tele | 2019 - 25 | 200,000 | 0 | 0 | 200,000 | 194,520.00 | 0.83 |
| USL9467UAB37 8.7500 % UNIGEL Lux | 2019 - 26 | 200,000 | 200,000 | 400,000 | 0 | 0.00 | 0.00 |
| US91282CCA71 0.1250 % USA | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 219,083.88 | 0.93 |
| US91911TAP84 6.2500 % Vale Over | 2016 - 26 | 200,000 | 0 | 200,000 | 0 | 0.00 | 0.00 |
| USP98047AC08 4.3750 % Volcan | 2021 - 26 | 200,000 | 0 | 0 | 200,000 | 96,050.58 | 0.41 |
| XS2586129574 11.0000 % Wanda Proper | 2023 - 26 | 200,000 | 0 | 0 | 200,000 | 50,858.13 | 0.22 |
| US961214CX95 2.8500 % Westpac | 2016 - 26 | 400,000 | 0 | 0 | 400,000 | 374,560.00 | 1.59 |
| USU98401AA75 5.0000 % Xerox Hldg | 2020 - 25 | 200,000 | 0 | 200,000 | 0 | 0.00 | 0.00 |
| XS2223576328 3.5000 % Zg Online P&C | 2020 - 26 | 200,000 | 200,000 | 0 | 400,000 | 341,976.00 | 1.45 |
| Total Bonds, listed on an official stock exchange | | | | | | 23,304,745.79 | 98.89 |
| Total Securities | | | | | | 23,304,745.79 | 98.89 |
| Total Securities | | | | | | 23,304,745.79 | 98.89 |
| Current account balance | | | | | | 56,008.12 | 0.24 |
| Derivative financial instruments | | | | | | 1,899,941.10 | 8.06 |
| Other assets | | | | | | 696,638.89 | 2.96 |
| Total assets as of 31.10.2023 | | | | | | 25,957,333.90 | 110.14 |
| Liabilities | | | | | | -2,390,091.52 | -10.14 |
| Net assets as of 31.10.2023 | | | | | | 23,567,242.38 | 100.00 |

Derivative financial instruments

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

Interest Rate Swaps

| Description | Number of contracts | Maturity | Counterparty | Market value in USD ⁴ | in % ⁴ |
|--------------------------------------|---------------------|------------|--------------|-------------------------------------|-------------------|
| OIS - USD 05.06.2023 - 01.06.2026 | 5,000,000 | 01.06.2026 | LGT Bank AG | 101,286.68 | 0.43 |
| OIS - USD 06.12.2021 - 29.05.2026 | 10,000,000 | 29.05.2026 | LGT Bank AG | 900,779.63 | 3.82 |
| OIS - USD 07.12.2021 - 29.05.2026 | 10,000,000 | 29.05.2026 | LGT Bank AG | 897,874.79 | 3.81 |
| Total | | | | 1,899,941.10 | 8.06 |

| | | |
|--|---------------------|-------------|
| Total open derivative financial instruments at the end of the period under review | 1,899,941.10 | 8.06 |
|--|---------------------|-------------|

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

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

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

⁴ Divergences in the totals may be attributed to rounding differences

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

3-Year Comparison

| As of: | 31.10.2023 | 31.10.2022 | 31.10.2021 |
|---|-----------------------|-------------------|-------------------|
| Net asset value (USD) A | 52,362,918 | n.a. | n.a. |
| Units outstanding at the end of the period (USD) A | 57,484 | n.a. | n.a. |
| Net asset value per unit at the end of the period (USD) A | 910.91 | n.a. | n.a. |
| Net asset value per unit at the beginning of the period (USD) A | 1,000.00 ² | n.a. | n.a. |
| Percent change in asset value vs previous year (USD) A ¹ | -5.82% ² | n.a. | n.a. |

¹ Distribution in performance included

² Since launching 30.11.2022

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

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

Statement of net assets as of 31.10.2023

| | 31.10.2023 |
|---|----------------------|
| Assets | USD |
| Bank balance | |
| Current account balance | 279,783.56 |
| Money market instruments | 12,645.45 |
| Transferable securities | |
| Bonds, convertible bonds, warrant bonds | 51,392,425.80 |
| Derivative financial instruments | 668,140.13 |
| Other assets | 868,958.17 |
| Total assets | 53,221,953.11 |
| Liabilities | -859,034.86 |
| Net assets | 52,362,918.25 |

Statement of income for the period from 01.05.2023 to 31.10.2023

| | 31.10.2023 |
|---|---------------------|
| Earnings | USD |
| Earnings from cash in banks | 29,110.45 |
| Earnings from transferable securities | |
| Bonds, convertible bonds, warrant bonds | 1,373,745.29 |
| Earnings from derivative financial instruments | 1,204,080.42 |
| Other earnings | 21,000.00 |
| Total earnings | 2,627,936.16 |
| | |
| | 31.10.2023 |
| Expenses | USD |
| Interest payable | 978,321.62 |
| Ongoing remuneration as specified by internal regulations | 163,481.83 |
| thereof management fees | 131,840.17 |
| thereof depositary fees | 9,193.41 |
| thereof other remuneration as specified by internal regulations | 22,448.25 |
| Other expenses | 12,505.32 |
| Total expenses | 1,154,308.77 |
| | |
| Net earnings | 1,473,627.39 |
| | |
| Capital gains and capital losses realized | 167,656.36 |
| Profit or loss realized | 1,641,283.75 |
| | |
| Capital gains and capital losses not realized | -797,868.07 |
| Net profit / loss | 843,415.68 |

Change in net assets

31.10.2023

USD

| | |
|---|----------------------|
| Net assets at the beginning of the period under review | 53,264,716.48 |
| Distributions | -1,745,213.91 |
| Balance from unit movements | 0.00 |
| Net profit / loss | 843,415.68 |
| Net assets at the end of the period under review | 52,362,918.25 |

Changes in the number of units outstanding

31.10.2023

Number

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

Inventory of fund assets

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| Securities | | | | | | | |
| Bonds | | | | | | | |
| <i>Bonds, listed on an official stock exchange</i> | | | | | | | |
| USD | | | | | | | |
| XS2109444195 6.6273 % ADCB Fin | 2020 - 25 | 1,000,000 | 0 | 0 | 1,000,000 | 992,400.00 | 1.90 |
| XS1633896813 4.1250 % AfreximBk | 2017 - 24 | 800,000 | 200,000 | 0 | 1,000,000 | 981,480.77 | 1.87 |
| XS1892247963 5.2500 % AfreximBk | 2018 - 23 | 600,000 | 0 | 600,000 | 0 | 0.00 | 0.00 |
| XS2189425122 3.1250 % Africa Fin | 2020 - 25 | 500,000 | 300,000 | 0 | 800,000 | 744,233.48 | 1.42 |
| XS1876097129 4.3750 % AHB COMP | 2018 - 23 | 430,000 | 0 | 430,000 | 0 | 0.00 | 0.00 |
| US01609WAQ50 3.6000 % Alibaba Grp | 2015 - 24 | 1,000,000 | 0 | 0 | 1,000,000 | 975,200.00 | 1.86 |
| US031162BY57 3.1250 % Amgen | 2015 - 25 | 500,000 | 0 | 500,000 | 0 | 0.00 | 0.00 |
| XS2364121645 8.7500 % Anton Oilf | 2021 - 25 | 500,000 | 0 | 0 | 500,000 | 439,969.30 | 0.84 |
| XS2082322822 6.5050 % Arab Petro | 2019 - 24 | 500,000 | 0 | 0 | 500,000 | 501,025.76 | 0.96 |
| XS1207654853 7.1500 % Armenia | 2015 - 25 | 0 | 500,000 | 500,000 | 0 | 0.00 | 0.00 |
| US05968LAM46 3.0000 % Bancolumbia | 2020 - 25 | 700,000 | 0 | 700,000 | 0 | 0.00 | 0.00 |
| USP14517AA73 4.3750 % Bancomext Snc | 2015 - 25 | 500,000 | 0 | 0 | 500,000 | 481,300.00 | 0.92 |
| NO0012496688 13.0000 % Bayport Mgmt | 2022 - 25 | 600,000 | 200,000 | 0 | 800,000 | 706,367.30 | 1.35 |
| USP1024TAN92 4.8750 % BBVA CO | 2015 - 25 | 600,000 | 0 | 0 | 600,000 | 570,000.00 | 1.09 |
| US05968AAG13 2.7040 % Bc Estado | 2020 - 25 | 0 | 500,000 | 0 | 500,000 | 479,205.00 | 0.92 |
| XS2471135926 6.0808 % Bk Cn Mac | 2022 - 25 | 500,000 | 0 | 0 | 500,000 | 501,000.05 | 0.96 |
| XS1822793821 6.9414 % BOC Avi | 2018 - 25 | 1,000,000 | 0 | 0 | 1,000,000 | 997,890.00 | 1.91 |
| NO0010893076 8.5000 % Brooge Pet&Gas | 2020 - 25 | 192,179 | 0 | 7,821 | 184,358 | 167,072.72 | 0.32 |
| US14040HCQ65 4.1660 % Cap One Fin | 2022 - 25 | 500,000 | 0 | 0 | 500,000 | 490,260.00 | 0.94 |
| XS2230306537 2.0000 % CBQ Fin | 2020 - 25 | 0 | 200,000 | 0 | 200,000 | 183,520.00 | 0.35 |
| XS2416645203 2.0000 % CCTHK 2021 | 2022 - 25 | 500,000 | 0 | 0 | 500,000 | 474,480.00 | 0.91 |
| XS2423459242 2.7500 % CDBL | 2022 - 25 | 500,000 | 0 | 0 | 500,000 | 479,650.00 | 0.92 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| XS2075784103 0.0000 % CIFI Hldgs | 2019 - 24 | 250,000 | 0 | 0 | 250,000 | 15,275.36 | 0.03 |
| US172967MX62 0.9810 % Citigroup | 2021 - 25 | 500,000 | 0 | 100,000 | 400,000 | 388,288.00 | 0.74 |
| XS1788514039 4.8750 % CNAC Finb | 2018 - 25 | 700,000 | 0 | 0 | 700,000 | 688,002.00 | 1.31 |
| XS2471127584 4.2500 % CN Gt Wall Int | 2022 - 25 | 0 | 500,000 | 0 | 500,000 | 472,200.00 | 0.90 |
| US12634MAB63 3.5000 % CNOOC Fin | 2015 - 25 | 1,200,000 | 0 | 200,000 | 1,000,000 | 966,940.00 | 1.85 |
| US21684AAC09 4.3750 % Coop Rabobk | 2015 - 25 | 0 | 500,000 | 0 | 500,000 | 480,210.00 | 0.92 |
| US84265VAH87 3.8750 % Copper | 2015 - 25 | 500,000 | 0 | 0 | 500,000 | 483,255.00 | 0.92 |
| XS1750118462 5.1250 % Country | 2018 - 25 | 600,000 | 0 | 0 | 600,000 | 24,911.95 | 0.05 |
| XS2178949561 5.4000 % Country | 2020 - 25 | 600,000 | 0 | 0 | 600,000 | 25,214.57 | 0.05 |
| US225433AC55 3.7500 % CS Grp | 2015 - 25 | 1,000,000 | 0 | 1,000,000 | 0 | 0.00 | 0.00 |
| XS2286303149 2.6250 % DAE Funding | 2021 - 25 | 500,000 | 0 | 0 | 500,000 | 469,650.00 | 0.90 |
| XS2066049219 6.7500 % Dar Al-Ak | 2019 - 25 | 400,000 | 0 | 0 | 400,000 | 395,400.00 | 0.76 |
| US251526CG20 1.4470 % DB | 2021 - 25 | 700,000 | 0 | 0 | 700,000 | 682,976.00 | 1.30 |
| XS2078677213 2.9500 % DIB Sukuk | 2019 - 25 | 500,000 | 0 | 0 | 500,000 | 477,460.00 | 0.91 |
| XS2080321198 6.5000 % Dilijan Finance | 2020 - 25 | 700,000 | 0 | 0 | 700,000 | 684,250.00 | 1.31 |
| US25470XAW56 5.8750 % Dish DBS | 2014 - 24 | 500,000 | 0 | 0 | 500,000 | 458,750.00 | 0.88 |
| XS1772800204 0.0000 % DME Airport | 2018 - 23 | 810,000 | 0 | 0 | 810,000 | 187,992.90 | 0.36 |
| US279158AK55 4.1250 % Ecopetrol | 2014 - 25 | 500,000 | 0 | 0 | 500,000 | 481,740.00 | 0.92 |
| USP22835AA30 3.6250 % Eletrobras | 2020 - 25 | 800,000 | 0 | 0 | 800,000 | 762,256.00 | 1.46 |
| XS2119472178 2.6250 % Emirates | 2020 - 25 | 500,000 | 0 | 0 | 500,000 | 473,815.00 | 0.90 |
| XS2556254626 9.5000 % Emirates II Ltd | 2022 - 24 | 1,036,800 | 0 | 0 | 1,036,800 | 972,772.77 | 1.86 |
| XS2106056067 2.5000 % FAB Sukuk | 2020 - 25 | 700,000 | 0 | 0 | 700,000 | 668,920.00 | 1.28 |
| XS2109200050 3.3750 % FarEast Hor | 2020 - 25 | 0 | 500,000 | 0 | 500,000 | 458,450.00 | 0.88 |
| US31572UAG13 4.0000 % Fibria | 2017 - 25 | 500,000 | 0 | 500,000 | 0 | 0.00 | 0.00 |
| US36166NAG88 3.4500 % GE Capital | 2020 - 25 | 500,000 | 0 | 0 | 500,000 | 482,045.00 | 0.92 |
| NO0010894330 9.2500 % Gen Ener Fin 4 | 2020 - 25 | 0 | 400,000 | 0 | 400,000 | 372,329.78 | 0.71 |
| US37045XCK00 4.3500 % GM Fin | 2018 - 25 | 800,000 | 0 | 0 | 800,000 | 775,920.00 | 1.48 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|-------------------------------|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| USG4066TAA00 | | | | | | | |
| 6.2500 % Gran Tierra | 2018 - 25 | 600,000 | 0 | 600,000 | 0 | 0.00 | 0.00 |
| USU37016AC37 | | | | | | | |
| 9.5000 % Gran Tierra | 2023 - 29 | 0 | 499,000 | 0 | 499,000 | 427,608.07 | 0.82 |
| USV3856JAA17 | | | | | | | |
| 5.5000 % Greenk Wnd PrM | 2022 - 25 | 700,000 | 100,000 | 0 | 800,000 | 766,000.00 | 1.46 |
| USL48008AA19 | | | | | | | |
| 5.9500 % Hidriv Int | 2018 - 25 | 400,000 | 200,000 | 0 | 600,000 | 581,844.00 | 1.11 |
| XS2196334838 | | | | | | | |
| 3.2500 % Hikma Fin | 2020 - 25 | 600,000 | 0 | 0 | 600,000 | 564,288.00 | 1.08 |
| NO0011002495 | | | | | | | |
| 12.0000 % HKN Ener III | 2021 - 25 | 400,000 | 0 | 0 | 400,000 | 311,224.32 | 0.59 |
| US404280CS68 | | | | | | | |
| 0.9760 % HSBC Hldg | 2021 - 25 | 1,050,000 | 0 | 0 | 1,050,000 | 1,015,312.83 | 1.94 |
| XS1165659514 | | | | | | | |
| 5.5000 % Huar Fin II | 2015 - 25 | 500,000 | 0 | 0 | 500,000 | 478,620.00 | 0.91 |
| XS2122990737 | | | | | | | |
| 6.8947 % Huarong Fin | 2020 - 25 | 500,000 | 0 | 0 | 500,000 | 482,400.00 | 0.92 |
| USV2335LAA99 | | | | | | | |
| 6.2500 % India Air Inf | 2021 - 25 | 0 | 250,000 | 0 | 250,000 | 242,025.00 | 0.46 |
| XS1678463784 | | | | | | | |
| 3.5000 % IntBk Azerba | 2017 - 24 | 0 | 400,000 | 0 | 400,000 | 378,376.74 | 0.72 |
| XS2049728004 | | | | | | | |
| 5.3750 % JSW Steel | 2019 - 25 | 800,000 | 0 | 0 | 800,000 | 774,112.00 | 1.48 |
| USY70908AA90 | | | | | | | |
| 7.0000 % Kawasan Ind Jab | 2022 - 27 | 630,000 | 0 | 0 | 630,000 | 443,480.71 | 0.85 |
| US50050HAM88 | | | | | | | |
| 1.7500 % Kookmin Bk | 2020 - 25 | 500,000 | 300,000 | 0 | 800,000 | 753,200.00 | 1.44 |
| XS2465969132 | | | | | | | |
| 3.5000 % Korea Water | 2022 - 25 | 500,000 | 0 | 0 | 500,000 | 483,547.43 | 0.92 |
| XS2084435002 | | | | | | | |
| 3.9000 % Kunming Rail | 2019 - 24 | 500,000 | 0 | 0 | 500,000 | 434,170.00 | 0.83 |
| XS2125052261 | | | | | | | |
| 5.8750 % Lenovo | 2020 - 25 | 500,000 | 0 | 0 | 500,000 | 498,310.00 | 0.95 |
| XS2150023906 | | | | | | | |
| 5.0000 % MEGI | 2020 - 25 | 700,000 | 0 | 0 | 700,000 | 680,435.00 | 1.30 |
| USG5975LAA47 | | | | | | | |
| 4.8750 % Melco | 2017 - 25 | 500,000 | 0 | 0 | 500,000 | 469,395.00 | 0.90 |
| USG60744AE27 | | | | | | | |
| 5.2500 % MGM China | 2020 - 25 | 500,000 | 0 | 0 | 500,000 | 475,000.00 | 0.91 |
| USY6142GAB96 | | | | | | | |
| 8.8500 % Mongolian M | 2021 - 24 | 400,000 | 200,000 | 0 | 600,000 | 569,344.69 | 1.09 |
| XS0864383723 | | | | | | | |
| 4.4220 % Novatek Fin | 2012 - 22 | 900,000 | 0 | 900,000 | 0 | 0.00 | 0.00 |
| XS1915712233 | | | | | | | |
| 4.7500 % NWCL | 2018 - 23 | 0 | 400,000 | 0 | 400,000 | 392,044.00 | 0.75 |
| XS1221677120 | | | | | | | |
| 4.5000 % OCP | 2015 - 25 | 500,000 | 0 | 0 | 500,000 | 476,915.00 | 0.91 |
| US71654QBV32 | | | | | | | |
| 4.2500 % PEMEX | 2016 - 25 | 900,000 | 0 | 0 | 900,000 | 860,292.00 | 1.64 |
| XS2049301042 | | | | | | | |
| 3.2500 % Power Fin | 2019 - 24 | 500,000 | 0 | 0 | 500,000 | 487,025.00 | 0.93 |
| XS1696810669 | | | | | | | |
| 5.1250 % Puma Intl | 2017 - 24 | 500,000 | 0 | 500,000 | 0 | 0.00 | 0.00 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| XS2109794417 6.9815 % QIB Sukuk | 2020 - 25 | 500,000 | 0 | 0 | 500,000 | 502,770.00 | 0.96 |
| XS2162033729 2.6250 % QNB FIN | 2020 - 25 | 1,000,000 | 0 | 0 | 1,000,000 | 942,950.00 | 1.80 |
| XS1902341939 5.2500 % REC | 2018 - 23 | 640,000 | 0 | 640,000 | 0 | 0.00 | 0.00 |
| USP1507SAH06 5.3750 % Santander | 2020 - 25 | 900,000 | 0 | 0 | 900,000 | 881,235.00 | 1.68 |
| XS1637274124 0.0000 % Shimao Grp | 2017 - 99 | 1,070,000 | 0 | 0 | 1,070,000 | 35,895.83 | 0.07 |
| US82460EAP51 7.3601 % Shinhan Bk | 2020 - 25 | 500,000 | 0 | 0 | 500,000 | 506,900.00 | 0.97 |
| USY7758EEG27 4.4000 % Shriram Fin | 2021 - 24 | 800,000 | 0 | 200,000 | 600,000 | 590,736.00 | 1.13 |
| XS2354271251 2.7000 % Sino-Ocean | 2021 - 25 | 500,000 | 0 | 0 | 500,000 | 19,149.11 | 0.04 |
| USP8704LAB47 7.5000 % SixSigma | 2018 - 25 | 400,000 | 0 | 0 | 400,000 | 358,684.82 | 0.68 |
| USP8718AAH97 4.3750 % Soquimich | 2014 - 25 | 700,000 | 0 | 0 | 700,000 | 680,603.00 | 1.30 |
| XS2001187405 3.7850 % Std Chart | 2019 - 25 | 500,000 | 0 | 0 | 500,000 | 490,986.50 | 0.94 |
| USG85381AE48 6.0000 % Studio City | 2020 - 25 | 500,000 | 0 | 0 | 500,000 | 469,450.00 | 0.90 |
| XS1810024338 0.0000 % Sunac China | 2018 - 23 | 850,000 | 0 | 0 | 850,000 | 127,767.33 | 0.24 |
| USN8438JAA62 4.0000 % Suzano Intl Fin | 2017 - 25 | 0 | 500,000 | 0 | 500,000 | 485,576.47 | 0.93 |
| US88032XAD66 3.8000 % Tencent | 2015 - 25 | 1,000,000 | 0 | 0 | 1,000,000 | 974,900.00 | 1.86 |
| XS2010030240 2.6250 % Tengizchevr | 2020 - 25 | 500,000 | 0 | 0 | 500,000 | 448,655.00 | 0.86 |
| USP9190NAB93 7.5000 % Total Play Tlcm | 2020 - 25 | 500,000 | 0 | 250,000 | 250,000 | 180,376.34 | 0.34 |
| XS2099045515 4.2500 % Tower B Infra | 2020 - 25 | 1,000,000 | 0 | 0 | 1,000,000 | 969,000.00 | 1.85 |
| XS2232101803 5.8750 % Traf Fd | 2020 - 25 | 0 | 500,000 | 0 | 500,000 | 484,360.00 | 0.93 |
| XS1955059420 6.8750 % Turk Tele | 2019 - 25 | 0 | 500,000 | 0 | 500,000 | 486,300.00 | 0.93 |
| US902613AX64 3.7500 % UBS Grp | 2015 - 25 | 0 | 1,000,000 | 0 | 1,000,000 | 962,666.82 | 1.84 |
| USH42097DJ36 4.4900 % UBS Grp | 2022 - 25 | 800,000 | 0 | 0 | 800,000 | 786,744.52 | 1.50 |
| US91127LAG59 6.0174 % UOB | 2022 - 25 | 500,000 | 0 | 0 | 500,000 | 500,461.93 | 0.96 |
| US912828ZJ22 0.1250 % USA | 2020 - 25 | 500,000 | 0 | 0 | 500,000 | 567,308.73 | 1.08 |
| US912810FR42 2.3750 % USA | 2004 - 25 | 400,000 | 0 | 0 | 400,000 | 643,136.42 | 1.23 |
| XS2083131859 5.7500 % Uzpromstroy | 2019 - 24 | 400,000 | 0 | 0 | 400,000 | 377,680.00 | 0.72 |
| XS2078641888 3.1500 % Vanke RE | 2019 - 25 | 500,000 | 0 | 0 | 500,000 | 277,311.64 | 0.53 |

| ISIN/Description ¹ | Term | 30.04.2023 Quantity/ Nominal | Purchase ² | Sale ³ | 31.10.2023 Quantity/ Nominal | Market value in USD ⁴ | in % ⁴ |
|--|-----------|------------------------------------|-----------------------|-------------------|------------------------------------|-------------------------------------|-------------------|
| XS2577258713 11.0000 % Wanda Proper | 2023 - 25 | 400,000 | 0 | 0 | 400,000 | 114,706.28 | 0.22 |
| US55903VAY92 3.7880 % WarnerMedia | 2023 - 25 | 0 | 500,000 | 0 | 500,000 | 483,960.00 | 0.92 |
| USU55632AL40 3.7880 % WarnerMedia | 2022 - 25 | 500,000 | 0 | 500,000 | 0 | 0.00 | 0.00 |
| USG98149AC46 4.8750 % Wynn Macau | 2017 - 24 | 500,000 | 0 | 0 | 500,000 | 485,600.00 | 0.93 |
| USU98401AA75 5.0000 % Xerox Hldg | 2020 - 25 | 200,000 | 200,000 | 0 | 400,000 | 368,380.17 | 0.70 |
| XS1945941786 0.0000 % Yz Grp | 2019 - 23 | 1,500,000 | 500,000 | 0 | 2,000,000 | 122,881.38 | 0.23 |
| XS2429784809 0.0000 % Yz Grp | 2022 - 99 | 1,055,000 | 0 | 0 | 1,055,000 | 63,672.48 | 0.12 |
| XS2178448861 3.1250 % Zg Online P&C | 2020 - 25 | 500,000 | 0 | 0 | 500,000 | 442,571.53 | 0.85 |
| Total Bonds, listed on an official stock exchange | | | | | | 51,392,425.80 | 98.15 |

Money market instruments

Money market instruments, listed on an official stock exchange

USD

| | | | | | | | |
|---|-----------|-----------|---------|---|-----------|------------------|-------------|
| XS2449192942 0.0000 % 8Zhenro CD | 2022 - 23 | 1,920,000 | 380,000 | 0 | 2,300,000 | 12,645.45 | 0.02 |
| Total Money market instruments, listed on an official stock exchange | | | | | | 12,645.45 | 0.02 |

| | | | | | | | |
|-------------------------|--|--|--|--|--|----------------------|--------------|
| Total Securities | | | | | | 51,405,071.25 | 98.17 |
|-------------------------|--|--|--|--|--|----------------------|--------------|

| | | | | | | | |
|--------------------------------------|--|--|--|--|--|----------------------|---------------|
| Total Securities | | | | | | 51,405,071.25 | 98.17 |
| Current account balance | | | | | | 279,783.56 | 0.53 |
| Derivative financial instruments | | | | | | 668,140.13 | 1.28 |
| Other assets | | | | | | 868,958.17 | 1.66 |
| Total assets as of 31.10.2023 | | | | | | 53,221,953.11 | 101.64 |
| Liabilities | | | | | | -859,034.86 | -1.64 |
| Net assets as of 31.10.2023 | | | | | | 52,362,918.25 | 100.00 |

Derivative financial instruments

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

Interest Rate Swaps

| Description | Number of contracts | Maturity | Counterparty | Market value in USD ⁴ | in % ⁴ |
|--|---------------------|------------|--------------|-------------------------------------|-------------------|
| OIS - USD 05.06.2023 - 02.06.2025 | 25,000,000 | 02.06.2025 | LGT Bank AG | 292,748.51 | 0.56 |
| OIS - USD 14.12.2022 - 30.05.2025 | 25,000,000 | 30.05.2025 | LGT Bank AG | 375,391.62 | 0.72 |
| Total | | | | 668,140.13 | 1.28 |
| Total open derivative financial instruments at the end of the period under review | | | | 668,140.13 | 1.28 |

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 operation fee and other adjustments such as the costs, pre-paid expenses, losses, dividends, profits, gains and income which the management company determines relate to such class.

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

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

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

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

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

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

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

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

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

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

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

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

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

Swinging single pricing

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

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

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

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

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

Suspension of determination of net asset value

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

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

Reference master-feeder structure

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

LGT EM LC Bond Fund (feeder fund)

LGT EM LC Bond Sub-Fund (master fund)

LGT Sustainable Bond Fund Global (feeder fund)

LGT Sustainable Bond Global Sub-Fund (master fund)

LGT Sustainable Bond Fund Global Hedged (feeder fund)

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

LGT Sustainable Equity Fund Europe (feeder fund)

LGT Sustainable Equity Europe Sub-Fund (master fund)

LGT Sustainable Equity Fund Global (feeder fund)

LGT Sustainable Equity Global Sub-Fund (master fund)

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

Conversion rates as of 31 October 2023

| | | | | | | | | | |
|-----|--------|---|-----|--------|-----|--------|---|-----|--------|
| AUD | 1.00 | = | CHF | 0.5759 | BRL | 1.00 | = | CHF | 0.1804 |
| CAD | 1.00 | = | CHF | 0.6553 | CLP | 1.00 | = | CHF | 0.0010 |
| CNY | 1.00 | = | CHF | 0.1239 | COP | 100.00 | = | CHF | 0.0220 |
| DKK | 1.00 | = | CHF | 0.1288 | EUR | 1.00 | = | CHF | 0.9615 |
| GBP | 1.00 | = | CHF | 1.1036 | HKD | 1.00 | = | CHF | 0.1163 |
| HUF | 1.00 | = | CHF | 0.0025 | IDR | 100.00 | = | CHF | 0.0057 |
| ILS | 1.00 | = | CHF | 0.2248 | INR | 1.00 | = | CHF | 0.0109 |
| JPY | 100.00 | = | CHF | 0.6006 | MXN | 1.00 | = | CHF | 0.0504 |
| MYR | 1.00 | = | CHF | 0.1910 | NOK | 1.00 | = | CHF | 0.0814 |
| NZD | 1.00 | = | CHF | 0.5291 | PLN | 1.00 | = | CHF | 0.2159 |
| RUB | 1.00 | = | CHF | 0.0098 | SEK | 1.00 | = | CHF | 0.0814 |
| SGD | 1.00 | = | CHF | 0.6639 | THB | 1.00 | = | CHF | 0.0252 |
| TRY | 1.00 | = | CHF | 0.0322 | USD | 1.00 | = | CHF | 0.9097 |
| ZAR | 1.00 | = | CHF | 0.0485 | | | | | |

Effective costs and Total Expense Ratio (TER)

| Name | Management fee in % | Operations fee in % | TER 1 in % | TER 2 in % |
|--|------------------------|------------------------|---------------|---------------|
| LGT Sustainable Money Market Fund (CHF) B | 0.31 ¹ | 0.05 | 0.37 | 0.37 |
| LGT Sustainable Money Market Fund (CHF) C | 0.16 ¹ | 0.05 | 0.25 | 0.25 |
| LGT Sustainable Money Market Fund (EUR) B | 0.50 ² | 0.05 | 0.51 | 0.51 |
| LGT Sustainable Money Market Fund (EUR) I1 | 0.25 ² | 0.05 | 0.28 | 0.28 |
| LGT Sustainable Money Market Fund (EUR) C | 0.25 ² | 0.05 | 0.29 | 0.29 |
| LGT Sustainable Money Market Fund (USD) B | 0.50 ³ | 0.05 | 0.58 | 0.58 |
| LGT Sustainable Money Market Fund (USD) C | 0.25 ³ | 0.05 | 0.33 | 0.33 |
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) A | 0.90 | 0.15 | 1.07 | 1.07 |
| LGT Sustainable Bond Fund Global Inflation Linked (CHF) A | 0.90 | 0.15 | 1.11 | 1.11 |
| LGT Sustainable Bond Fund Global Inflation Linked (USD) A | 0.90 | 0.15 | 1.11 | 1.11 |
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) B | 0.90 | 0.15 | 1.07 | 1.07 |
| LGT Sustainable Bond Fund Global Inflation Linked (CHF) B | 0.90 | 0.15 | 1.11 | 1.11 |
| LGT Sustainable Bond Fund Global Inflation Linked (USD) B | 0.90 | 0.15 | 1.11 | 1.11 |
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) I1 | 0.45 | 0.09 | 0.56 | 0.56 |
| LGT Sustainable Bond Fund Global Inflation Linked (CHF) I1 | 0.45 | 0.09 | 0.60 | 0.60 |
| LGT Sustainable Bond Fund Global Inflation Linked (USD) I1 | 0.45 | 0.09 | 0.60 | 0.60 |
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) C | 0.45 | 0.09 | 0.56 | 0.56 |
| LGT Sustainable Bond Fund Global Inflation Linked (CHF) C | 0.45 | 0.09 | 0.60 | 0.60 |
| LGT Sustainable Bond Fund Global Inflation Linked (USD) C | 0.45 | 0.09 | 0.60 | 0.60 |
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) CA | 0.45 | 0.09 | 0.56 | 0.56 |
| LGT Sustainable Bond Fund Global Inflation Linked (USD) CA | 0.45 | 0.09 | 0.60 | 0.60 |
| LGT Sustainable Bond Fund Global Inflation Linked (EUR) IM | 0.00 | 0.06 | 0.08 | 0.08 |
| LGT EM LC Bond Fund (EUR) A | 1.20 | 0.09 | 1.58 | 1.58 |

| Name | Management fee in % | Operations fee in % | TER 1 in % | TER 2 in % |
|--|------------------------|------------------------|---------------|---------------|
| LGT EM LC Bond Fund (USD) A | 1.20 | 0.09 | 1.58 | 1.58 |
| LGT EM LC Bond Fund (EUR) B | 1.20 | 0.09 | 1.57 | 1.57 |
| LGT EM LC Bond Fund (CHF) B | 1.20 | 0.09 | 1.58 | 1.58 |
| LGT EM LC Bond Fund (USD) B | 1.20 | 0.09 | 1.58 | 1.58 |
| LGT EM LC Bond Fund (EUR) I1 | 0.60 | 0.01 | 0.92 | 0.92 |
| LGT EM LC Bond Fund (USD) C | 0.60 | 0.05 | 0.94 | 0.94 |
| LGT EM LC Bond Fund (EUR) IM | 0.00 | 0.01 | 0.30 | 0.30 |
| LGT Sustainable Bond Fund Global (EUR) A | 0.90 | 0.06 | 1.13 | 1.13 |
| LGT Sustainable Bond Fund Global (EUR) B | 0.90 | 0.06 | 1.13 | 1.13 |
| LGT Sustainable Bond Fund Global (EUR) I1 | 0.45 | 0.01 | 0.64 | 0.64 |
| LGT Sustainable Bond Fund Global (USD) I1 | 0.45 | 0.01 | 0.61 | 0.61 |
| LGT Sustainable Bond Fund Global Hedged (USD) B | 0.90 | 0.05 | 1.11 | 1.11 |
| LGT Sustainable Bond Fund Global Hedged (CHF) B | 0.90 | 0.05 | 1.16 | 1.16 |
| LGT Sustainable Bond Fund Global Hedged (EUR) B | 0.90 | 0.05 | 1.15 | 1.15 |
| LGT Sustainable Bond Fund Global Hedged (GBP) B | 0.90 | 0.05 | 1.15 | 1.15 |
| LGT Sustainable Bond Fund Global Hedged (CHF) C | 0.45 | 0.05 | 0.70 | 0.70 |
| LGT Sustainable Equity Fund Europe B | 1.50 | 0.05 | 1.68 | 1.68 |
| LGT Sustainable Equity Fund Europe C | 0.70 | 0.05 | 0.88 | 0.88 |
| LGT Sustainable Equity Fund Europe IM | 0.00 | 0.01 | 0.14 | 0.14 |
| LGT Sustainable Equity Fund Global (USD) A | 1.50 | 0.10 | 1.67 | 1.67 |
| LGT Sustainable Equity Fund Global (EUR) B | 1.50 | 0.10 | 1.67 | 1.67 |
| LGT Sustainable Equity Fund Global (CHF) B | 1.50 | 0.10 | 1.67 | 1.67 |
| LGT Sustainable Equity Fund Global (GBP) B | 1.50 | 0.10 | 1.67 | 1.67 |
| LGT Sustainable Equity Fund Global (USD) B | 1.50 | 0.10 | 1.67 | 1.67 |
| LGT Sustainable Equity Fund Global (EUR) I1 | 0.70 | 0.01 | 0.78 | 0.78 |
| LGT Sustainable Equity Fund Global (USD) I1 | 0.70 | 0.01 | 0.78 | 0.78 |
| LGT Sustainable Equity Fund Global (EUR) C | 0.70 | 0.05 | 0.82 | 0.82 |
| LGT Sustainable Equity Fund Global (CHF) C | 0.70 | 0.05 | 0.82 | 0.82 |
| LGT Sustainable Equity Fund Global (USD) C | 0.70 | 0.05 | 0.82 | 0.82 |
| LGT Sustainable Equity Fund Global (EUR) IM | 0.00 | 0.01 | 0.08 | 0.08 |
| LGT Fixed Maturity Bond Fund 2023 (USD) A (in liquidation) | 0.00 ⁴ | 0.12 | 0.76 | 0.76 |
| LGT Fixed Maturity Bond Fund 2024 (USD) A | 0.50 | 0.12 | 0.64 | 0.64 |
| LGT Fixed Maturity Bond Fund 2026 (USD) A | 0.50 | 0.12 | 0.79 | 0.79 |
| LGT Fixed Maturity Bond Fund 2025 (USD) A | 0.50 | 0.12 | 0.69 | 0.69 |

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

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

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

⁴ Until 31.05.2023 effective 0.50% p.a.

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

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

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

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

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

Transaction costs

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

| Name | Currency | Amount |
|--|-----------------|---------------|
| LGT Sustainable Money Market Fund (CHF) | CHF | 10,167.61 |
| LGT Sustainable Money Market Fund (EUR) | EUR | 18,298.28 |
| LGT Sustainable Money Market Fund (USD) | USD | 16,233.14 |
| LGT Sustainable Bond Fund Global Inflation Linked | EUR | 25,770.86 |
| LGT EM LC Bond Fund | EUR | 2,532.74 |
| LGT Sustainable Bond Fund Global | EUR | 4,922.86 |
| LGT Sustainable Bond Fund Global Hedged | USD | 5,655.86 |
| LGT Sustainable Equity Fund Europe | EUR | 3,155.40 |
| LGT Sustainable Equity Fund Global | EUR | 6,373.63 |
| LGT Fixed Maturity Bond Fund 2023 (in liquidation) | USD | 5,618.12 |
| LGT Fixed Maturity Bond Fund 2024 | USD | 12,936.91 |
| LGT Fixed Maturity Bond Fund 2026 | USD | 1,550.90 |
| LGT Fixed Maturity Bond Fund 2025 | USD | 2,886.55 |

Securities lending

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

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

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

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

As of 31 October 2023, there were no securities lent.

Derivatives coverage

Derivatives are used in accordance with the modified commitment approach. The corresponding limits were complied with as of 31 October 2023, resulting in the following values:

| Name | Derivatives risk in % of the NAV | Overall risk in % of the NAV |
|--|-------------------------------------|---------------------------------|
| LGT Sustainable Money Market Fund (CHF) | 0.07 | 100.07 |
| LGT Sustainable Money Market Fund (EUR) | 0.00 | 100.00 |
| LGT Sustainable Money Market Fund (USD) | 0.00 | 100.00 |
| LGT Sustainable Bond Fund Global Inflation Linked | 0.44 | 100.44 |
| LGT EM LC Bond Fund | 0.00 | 100.00 |
| LGT Sustainable Bond Fund Global | 0.00 | 100.00 |
| LGT Sustainable Bond Fund Global Hedged | 0.00 | 100.00 |
| LGT Sustainable Equity Fund Europe | 0.00 | 100.00 |
| LGT Sustainable Equity Fund Global | 0.00 | 100.00 |
| LGT Fixed Maturity Bond Fund 2023 (in liquidation) | 0.00 | 100.00 |
| LGT Fixed Maturity Bond Fund 2024 | 7.22 | 107.22 |
| LGT Fixed Maturity Bond Fund 2026 | 6.40 | 106.40 |
| LGT Fixed Maturity Bond Fund 2025 | 0.00 | 100.00 |

Distribution of profit

LGT Sustainable Bond Fund Global Inflation Linked (EUR) A
LGT Sustainable Bond Fund Global Inflation Linked (CHF) A
LGT Sustainable Bond Fund Global Inflation Linked (USD) A
LGT Sustainable Bond Fund Global Inflation Linked (EUR) CA
LGT Sustainable Bond Fund Global Inflation Linked (CHF) CA
LGT Sustainable Bond Fund Global Inflation Linked (USD) CA
LGT EM LC Bond Fund (EUR) A
LGT EM LC Bond Fund (USD) A
LGT Sustainable Bond Fund Global (EUR) A
LGT Sustainable Bond Fund Global Hedged (USD) A
LGT Sustainable Bond Fund Global Hedged (GBP) A
LGT Sustainable Equity Fund Global (USD) A

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

LGT Fixed Maturity Bond Fund 2023 (USD) A (in liquidation)
LGT Fixed Maturity Bond Fund 2023 (USD) IM (in liquidation)
LGT Fixed Maturity Bond Fund 2024 (USD) A
LGT Fixed Maturity Bond Fund 2024 (USD) IM
LGT Fixed Maturity Bond Fund 2026 (USD) A
LGT Fixed Maturity Bond Fund 2026 (USD) IM

LGT Fixed Maturity Bond Fund 2025 (USD) A

The generated profits of the unit classes are usually distributed on a semi-annual basis.

For the second half of the financial year 2023/2024 the following distribution amounts as of 31 October 2023 have been designated:

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

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

Initial issue dates

| Name | Date |
|--|------------|
| LGT Sustainable Money Market Fund (CHF) | 01.04.2003 |
| LGT Sustainable Money Market Fund (EUR) | 01.04.2003 |
| LGT Sustainable Money Market Fund (USD) | 01.04.2003 |
| LGT Sustainable Bond Fund Global Inflation Linked | 01.05.2004 |
| LGT EM LC Bond Fund | 30.09.2011 |
| LGT Sustainable Bond Fund Global | 30.11.2009 |
| LGT Sustainable Bond Fund Global Hedged | 01.04.2003 |
| LGT Sustainable Equity Fund Europe | 01.04.2003 |
| LGT Sustainable Equity Fund Global | 01.12.2009 |
| LGT Fixed Maturity Bond Fund 2023 (in liquidation) | 29.03.2019 |
| LGT Fixed Maturity Bond Fund 2024 | 31.01.2020 |
| LGT Fixed Maturity Bond Fund 2026 | 01.12.2021 |
| LGT Fixed Maturity Bond Fund 2025 | 30.11.2022 |

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

In the reporting period the investment strategy as implemented in the sub-funds LGT Fixed Maturity Bond Fund 2023 (in liquidation), LGT Fixed Maturity Bond Fund 2024, LGT Fixed Maturity Bond Fund 2026 and LGT Fixed Maturity Bond Fund 2025 did not promote environmental or social characteristics in a way that meets the specific criteria contained in Article 8 of SFDR or had sustainable investment as its objective in a way that meets the specific criteria contained in Article 9 of SFDR and therefore the sub-funds have been categorised as an Article 6 financial product for the purposes of SFDR. Accordingly, SFDR does not require any disclosure for the sub-funds. For the purpose of the Taxonomy Regulation, it should be noted that the investments underlying the sub-funds did not take into account the EU criteria for environmentally sustainable economic activities during the reported period.

Sustainability-Related Disclosure Requirements

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

Depositories

LGT Sustainable Money Market Fund (CHF)

EC Euroclear Bank, Brussels

SIX SIS AG, Zurich

LGT Sustainable Money Market Fund (EUR)

DB Deutsche Bank AG, Frankfurt am Main

EC Euroclear Bank, Brussels

LGT Sustainable Money Market Fund (USD)

EC Euroclear Bank, Brussels

SIX SIS AG, Zurich

LGT Sustainable Bond Fund Global Inflation Linked

DB Deutsche Bank AG, Frankfurt am Main

EC Euroclear Bank, Brussels

SIX SIS AG, Zurich

UBS AG, Zurich

LGT EM LC Bond Fund

CACEIS Investor Services Bank S.A., Dublin

LGT Sustainable Bond Fund Global

CACEIS Investor Services Bank S.A., Dublin

LGT Sustainable Bond Fund Global Hedged

CACEIS Investor Services Bank S.A., Dublin

LGT Sustainable Equity Fund Europe

CACEIS Investor Services Bank S.A., Dublin

LGT Sustainable Equity Fund Global

CACEIS Investor Services Bank S.A., Dublin

LGT Fixed Maturity Bond Fund 2023 (in liquidation)

EC Euroclear Bank, Brussels

SIX SIS AG, Zurich

LGT Fixed Maturity Bond Fund 2024

EC Euroclear Bank, Brussels

LGT Bank Ltd., Vaduz

SIX SIS AG, Zurich

LGT Fixed Maturity Bond Fund 2026

EC Euroclear Bank, Brussels

LGT Bank Ltd., Vaduz

SIX SIS AG, Zurich

LGT Fixed Maturity Bond Fund 2025

EC Euroclear Bank, Brussels

LGT Bank Ltd., Vaduz

SIX SIS AG, Zurich

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