

CROWN A GENERIX PLC

An umbrella fund with variable capital and segregated liability between sub-funds

UNAUDITED FINANCIAL STATEMENTS

FOR THE SIX MONTHS ENDED 30 JUNE 2020

Registered number: 514358

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

TABLE OF CONTENTS	Page
COMPANY INFORMATION	2
BACKGROUND TO THE COMPANY	4
INVESTMENT MANAGER'S REPORT	5
UNAUDITED STATEMENT OF COMPREHENSIVE INCOME	6
UNAUDITED BALANCE SHEET	10
UNAUDITED STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES	14
UNAUDITED STATEMENT OF CASH FLOWS	18
NOTES TO THE FINANCIAL STATEMENTS	22
UNAUDITED PORTFOLIO OF INVESTMENTS	37
UNAUDITED FINANCIAL INFORMATION	46

CROWN A GENERIX PLC
SUPPLEMENTAL INFORMATION
FOR THE SIX MONTHS ENDED 30 JUNE 2020

COMPANY INFORMATION

BOARD OF DIRECTORS

- Kevin Mathews (Irish)*
- Paul Garvey (Irish)
- Dr. Urs Gaehwiler (Swiss)
- Desmond Tobin (Irish)
- Roger Gauch (Swiss)

* denotes Independent Director

INVESTMENT MANAGER

LGT Capital Partners Limited
Schützenstrasse 6
CH 8808 Pfäffikon
Switzerland

**ALTERNATIVE INVESTMENT FUND MANAGER
AND DISTRIBUTOR**

LGT Capital Partners (Ireland) Limited
Third Floor
30 Herbert Street
Dublin 2
Ireland

Main contact: Sivakumar Sethuraman

SECRETARY AND REGISTERED OFFICE

LGT Fund Managers (Ireland) Limited
Third Floor
30 Herbert Street
Dublin 2
Ireland

Main contact: Paul Garvey

LEGAL ADVISORS

Maples and Calder
75 St. Stephen's Green
Dublin 2
Ireland

ADMINISTRATOR AND TRANSFER AGENT

BNP Paribas Fund Administration Services
(Ireland) Limited
2 Grand Canal Plaza
Upper Grand Canal Street
Dublin 4
Ireland

DEPOSITARY

BNP Paribas Securities Services, Dublin Branch
Trinity Point
10-11 Leinster Street South
Dublin 2
Ireland

INDEPENDENT AUDITORS

PricewaterhouseCoopers
Chartered Accountants and Statutory Audit Firm
One Spencer Dock
North Wall Quay
Dublin 1
Ireland

FUTURES COMMISSION MERCHANT

J.P. Morgan Securities LLC
10 South Dearborn, Floor 05
Chicago, IL 60603
USA

Goldman Sachs International
Plumtree Court
25 Shoe Lane
London EC4A 4AU
United Kingdom

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

BACKGROUND TO THE COMPANY

The following information is derived from and should be read in conjunction with the full text and definitions section of Crown A GENERIX plc's (the "Company") prospectus (the "Prospectus").

Structure

Fund size (NAV as at 30 June 2020)	USD 1,359,083,972
Date of incorporation	14 June 2012
Investment vehicle type	Umbrella investment company with variable capital and segregated liability between sub-funds

The Company is an umbrella investment company with variable capital and segregated liability between sub-funds, which may be open-ended or have limited liquidity and authorized by the Central Bank of Ireland pursuant to the provisions of Part 24 of the Companies Act 2014. The Company was incorporated with limited liability on 14 June 2012.

The Company's Prospectus was last updated with effect from 19 December 2019. The main changes include the update to the list of current and terminated sub funds of the Company, to the description of the Anti Money Laundering onboarding process utilized by the Administrator, insertion of additional risk factors regarding Systematic Trading techniques and Brexit, clarification that the sub funds may be sold to eligible US persons and reflecting the change in the board of the AIFM.

As at the end of the reporting period, the Company comprised of five sub-funds, all with limited liability. The initial subscriptions into the share classes of the respective active sub-funds were entered into on the date and initial subscription price shown below:

- LGT Dynamic Protection Sub-Fund – Class A: 2 September 2014 @ USD 1,000.00, Class B: 30 December 2014 @ USD 1,000.00, Class D: 18 November 2015 @ EUR 1,000.00, Class G: 21 March 2018 @ USD 1,000.00, Class H: 23 December 2019 @ USD 1,000.00.
- LGT Risk Premia Sub-Fund – Class A: 1 April 2016 @ USD 1,000.00.
- LGT AI News-Based Trading Sub-Fund – Class A: 3 January 2019 @ USD 1,000.00, Class B: 3 January 2019 @ USD 1,000.00.
- LGT Crown Diversified Trend Sub-Fund – Class A: 5 May 2019 @ USD 1,000.00, Class B: 5 May 2019 @ USD 1,000.00 Class D: 13 May 2019 @ USD 1,000.00.
- LGT Crown Systematic Trading Sub-Fund – Class A: 5 May 2019 @ USD 1,059.80, Class B: 13 May 2019 @ USD 1,000.00. Class C: 1 December 2019 @ USD 1,000.00.

Investment objective

The Company's investment objective is to achieve long-term capital growth with principles designed to minimize the risk of capital loss and to maximize the long-term returns to shareholders. However, there can be no assurance that the investment objective will be met.

There can be no assurance that the Company will achieve its investment objective and investment results may vary substantially on a monthly, quarterly and annual basis, and over the course of a market cycle.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

INVESTMENT MANAGERS'S REPORT

Overview

The dominant theme in the first half of 2020 has been the global impact of the Covid-19 pandemic wave, which affected first Asia, then Europe and finally reached both the North- and South-American continents. As per end of June the emergency has been alleviated only to some extent with the situation remaining critical in several regions across the globe still fighting against an increasing number of infections, restrictions are still in place in almost all countries and the race to find an effective vaccine is progressing but yet not close to successful results.

Macro backdrop

The Covid-19 emergency led to a significant drop in global GDP within a few weeks. The magnitude of the correction has been unprecedented in most countries, which has not observed such a sharp correction since the period of the Great Depression or World War II. In both the EU and the US, politics worked frenetically in order to shape supporting measures, investments plans and solutions able to prevent a complete economic collapse and – where possible – to stimulate the economy. There have been some signs of recovery in the second part of Q2 2020 but many sectors will face a prolonged period of uncertainty due to the restrictions in place across countries, the reduced global exchange and the still fragile status of the global economy.

Equities

Equity markets plunged into a bear market during the first quarter of the year and put the longest bull market in history – which started back in March 2009 – to an end. This was the fastest market decline ever observed, faster than during the GFC or the Great Depression. Every market was affected and there was basically no place to hide. At the end of March and beginning of April markets started to recover – a trend which continued during the second quarter leading US equity markets back to almost the same levels as per end of 2019 while other regions were still lagging and ended the first half of the year in negative territory.

Fixed Income

Fixed Income provided some protection during the Covid-19 storm with global government bonds in positive territory in Europe and US, while Japan has been lagging. On the corporate side, investment grade bonds have been also in positive territory while high yield papers – after a strong 2019 - suffered from the deteriorating economic conditions and were down both in the US and in Europe.

Commodities

Commodities had a very volatile first half of the year with some historical market movements like the ones observed in the crude oil market during March with unprecedented declines. Oil prices recovered partially thereafter but remain still in negative territory. Gold also experienced extreme volatility and - after starting recovering around mid-March – embarked on a rally which is continuing through the summer. Industrial commodities were also impacted from the global GDP decline, resulting in a very volatile profile.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

INVESTMENT MANAGERS'S REPORT (continued)

Performance

During the period the various sub-funds performed as follows:

LGT Dynamic Protection Sub-Fund Class A	29.48%
LGT Dynamic Protection Sub-Fund Class B	25.79%
LGT Dynamic Protection Sub-Fund Class D	26.32%
LGT Dynamic Protection Sub-Fund Class G	25.84%
LGT Dynamic Protection Sub-Fund Class H	28.99%
LGT Risk Premia Sub-Fund Class A	-3.75%
LGT AI News-Based Trading Sub-Fund Class A	19.19%
LGT AI News-Based Trading Sub-Fund Class B	15.69%
LGT Crown Diversified Trend Sub-Fund Class A	6.08%
LGT Crown Diversified Trend Sub-Fund Class B	5.82%
LGT Crown Diversified Trend Sub-Fund Class D	5.56%
LGT Crown Systematic Trading Sub-Fund Class A	-3.13%
LGT Crown Systematic Trading Sub-Fund Class B	-3.71%
LGT Crown Systematic Trading Sub-Fund Class C	-3.55%

LGT Capital Partners Ltd.
Pfäffikon, Switzerland

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF COMPREHENSIVE INCOME
FOR THE SIX MONTHS ENDED 30 JUNE 2020 ¹⁾ (amounts in USD)

	LGT Dynamic Protection Sub-Fund 2020	LGT Risk Premia Sub-Fund 2020	LGT AI News-Based Trading Sub-Fund 2020
INCOME			
Interest income	78,024	140,336	8,616
Net realized gain/(loss) on financial assets and liabilities at fair value through profit or loss	90,826,229	(9,783,729)	5,631,070
Net change in unrealized gain/(loss) on financial assets and liabilities at fair value through profit or loss	6,204,789	(1,964,867)	(102,302)
Net gain/(loss) on foreign currency	93,940	(525,552)	(6,983)
Total net income/(loss)	97,202,982	(12,133,812)	5,530,401
EXPENSES			
Management fee	(78,247)	-	(14,984)
Performance fee	(587,935)	-	(78,090)
Administration fee	(70,704)	(65,763)	(4,509)
Depository fee	(30,874)	(33,205)	(4,970)
Professional fee	(22,377)	(21,377)	(5,150)
Audit fee	(6,632)	(8,887)	(8,489)
Director's fee	(675)	(675)	(675)
Commission expense	(584,189)	(378,253)	(17,713)
Other expenses	(219,429)	(20,751)	(7,529)
Total operating expenses	(1,601,062)	(528,911)	(142,109)
Operating profit/(loss)	95,601,920	(12,662,723)	5,388,292
FINANCE COSTS			
Interest expense	(42,322)	(53,275)	(5,753)
Total finance costs	(42,322)	(53,275)	(5,753)
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	95,559,598	(12,715,998)	5,382,539

All amounts arose solely from continuing operations. There are no gains and losses other than those dealt with in the Statement of Comprehensive Income.

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF COMPREHENSIVE INCOME
FOR THE SIX MONTHS ENDED 30 JUNE 2020 ¹⁾ (amounts in USD)

	LGT Crown Diversified Trend Sub-Fund 2020	LGT Crown Systematic Trading Sub-Fund 2020	Total for the six months ended 30 June 2020
INCOME			
Interest income	32,938	25,036	284,950
Net realized gain/(loss) on financial assets and liabilities at fair value through profit or loss	3,651,006	7,834,236	98,158,812
Net change in unrealized gain/(loss) on financial assets and liabilities at fair value through profit or loss	(611,133)	(27,093,140)	(23,566,653)
Net gain/(loss) on foreign currency	-	-	(438,595)
Total net income/(loss)	3,072,811	(19,233,868)	74,438,514
EXPENSES			
Management fee	(137,310)	(11,408)	(241,949)
Performance fee	-	-	(666,025)
Administration fee	(17,741)	(120,760)	(279,477)
Depository fee	(11,924)	(75,403)	(156,376)
Professional fee	(5,122)	(5,066)	(59,092)
Audit fee	(5,942)	(7,170)	(37,120)
Director's fee	(675)	(675)	(3,375)
Commission expense	-	-	(980,155)
Other expenses	(28,521)	(58,221)	(334,451)
Total operating expenses	(207,235)	(278,703)	(2,758,020)
Operating profit/(loss)	2,865,576	(19,512,571)	71,680,494
FINANCE COSTS			
Interest expense	-	-	(101,350)
Total finance costs	-	-	(101,350)
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	2,865,576	(19,512,571)	71,579,144

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CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF COMPREHENSIVE INCOME
FOR THE SIX MONTHS ENDED 30 JUNE 2019 ¹⁾ (amounts in USD)

	LGT Dynamic Protection Sub-Fund 2019	LGT Risk Premia Sub-Fund 2019	LGT AI News-Based Trading Sub-Fund 2019¹⁾
INCOME			
Interest income	278,928	101,542	35,366
Net realized gain/(loss) on financial assets and liabilities at fair value through profit or loss	13,458,843	(1,238,770)	614,615
Net change in unrealized gain/(loss) on financial assets and liabilities at fair value through profit or loss	(9,017,798)	2,440,975	294,899
Net gain/(loss) on foreign currency	43,156	9,663	(920)
Total net income/(loss)	4,763,129	1,313,410	943,960
EXPENSES			
Management fee	(79,890)	-	(10,711)
Performance fee	(16,195)	-	(25,394)
Administration fee	(64,091)	(17,233)	(2,505)
Depository fee	(28,945)	(11,009)	(3,884)
Professional fee	(52,246)	(52,808)	(2,162)
Audit fee	(6,316)	(8,464)	(8,085)
Director's fee	(682)	(682)	(682)
Commission expense	(437,389)	(101,596)	(7,785)
Other expenses	(26,500)	(11,252)	(8,509)
Total operating expenses	(712,254)	(203,044)	(69,717)
Operating profit/(loss)	4,050,875	1,110,366	874,243
FINANCE COSTS			
Interest expense	(25,473)	(8,839)	-
Total finance costs	(25,473)	(8,839)	-
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	4,025,402	1,101,527	874,243

All amounts arose solely from continuing operations. There are no gains and losses other than those dealt with in the Statement of Comprehensive Income.

NOTE:

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CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF COMPREHENSIVE INCOME
FOR THE SIX MONTHS ENDED 30 JUNE 2019 ¹⁾ (amounts in USD)

	LGT Crown Diversified Trend Sub-Fund 2019¹⁾	LGT Crown Systematic Trading Sub-Fund 2019¹⁾	Total for the six months ended 30 June 2019
INCOME			
Interest income	55,514	21,422	492,772
Net realized gain/(loss) on financial assets and liabilities at fair value through profit or loss	(53,687)	105,070	12,886,071
Net change in unrealized gain/(loss) on financial assets and liabilities at fair value through profit or loss	2,214,368	(734,708)	(4,802,264)
Net gain/(loss) on foreign currency	-	-	51,899
Total net income/(loss)	2,216,195	(608,216)	8,628,478
EXPENSES			
Management fee	(13,703)	(1,897)	(106,201)
Performance fee	-	-	(41,589)
Administration fee	(5,179)	(5,874)	(94,882)
Depository fee	(3,423)	(4,362)	(51,623)
Professional fee	(3,167)	(2,977)	(113,360)
Audit fee	(5,660)	(6,829)	(35,354)
Director's fee	(682)	(682)	(3,410)
Commission expense	-	-	(546,770)
Other expenses	(12,606)	(6,118)	(64,985)
Total operating expenses	(44,420)	(28,739)	(1,058,174)
Operating profit/(loss)	2,171,775	(636,955)	7,570,304
FINANCE COSTS			
Interest expense	(29)	(11)	(34,352)
Total finance costs	(29)	(11)	(34,352)
Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	2,171,746	(636,966)	7,535,952

All amounts arose solely from continuing operations. There are no gains and losses other than those dealt with in the Statement of Comprehensive Income.

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED BALANCE SHEET
AS AT 30 JUNE 2020 ¹⁾ (amounts in USD)

	LGT Dynamic Protection Sub-Fund 2020	LGT Risk Premia Sub-Fund 2020	LGT AI News-Based Trading Sub-Fund 2020
ASSETS			
Current assets			
Cash and cash equivalents	34,790,926	57,683,052	14,637,085
Margin cash	17,683,131	38,309,195	-
Financial assets at fair value through profit or loss	306,560,162	270,981,935	25,015,717
Prepayment for financial assets at fair value through profit or loss	-	-	-
Subscriptions receivable	1,150,000	-	-
Total assets	360,184,219	366,974,182	39,652,802
LIABILITIES			
Current liabilities			
Financial liabilities at fair value through profit or loss	(11,802,533)	(5,811,911)	(178,191)
Management fee payable	(15,769)	-	(2,787)
Performance fee payable	(52,036)	-	(78,090)
Administration fee payable	(12,548)	(11,778)	(1,270)
Depositary fee payable	(5,502)	(5,254)	(1,101)
Audit fee payable	(6,632)	(8,887)	(8,489)
Payable for investments purchased	-	(1,359,812)	-
Redemptions payable	-	(4,850,156)	-
Subscriptions received in advance	(4,228,690)	(27,069,000)	(1,360,000)
Other payables	(45,117)	(65,147)	(15,263)
Total liabilities (excluding net assets attributable to holders of redeemable participating shares)	(16,168,827)	(39,181,945)	(1,645,191)
Net assets attributable to holders of redeemable participating shares	344,015,392	327,792,237	38,007,611

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED BALANCE SHEET
AS AT 30 JUNE 2020 ¹⁾ (amounts in USD)

	LGT Crown Diversified Trend Sub-Fund 2020	LGT Crown Systematic Trading Sub-Fund 2020	Total as at 30 June 2020
ASSETS			
Current assets			
Cash and cash equivalents	17,070,194	10,569,886	134,751,143
Margin cash	-	-	55,992,326
Financial assets at fair value through profit or loss	72,849,497	556,258,788	1,231,666,099
Prepayment for financial assets at fair value through profit or loss	1,272,104	4,806,526	6,078,630
Subscriptions receivable	-	-	1,150,000
Total assets	91,191,795	571,635,200	1,429,638,198
LIABILITIES			
Current liabilities			
Financial liabilities at fair value through profit or loss	-	-	(17,792,635)
Management fee payable	(28,463)	(1,861)	(48,880)
Performance fee payable	-	-	(130,126)
Administration fee payable	(3,266)	(37,820)	(66,682)
Depository fee payable	(2,122)	(23,789)	(37,768)
Audit fee payable	(5,942)	(7,170)	(37,120)
Payable for investments purchased	-	-	(1,359,812)
Redemptions payable	-	-	(4,850,156)
Subscriptions received in advance	-	(13,400,000)	(46,057,690)
Other payables	(19,700)	(28,130)	(173,357)
Total liabilities (excluding net assets attributable to holders of redeemable participating shares)	(59,493)	(13,498,770)	(70,554,226)
Net assets attributable to holders of redeemable participating shares	91,132,302	558,136,430	1,359,083,972

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

BALANCE SHEET

AS AT 31 DECEMBER 2019 ¹⁾ (amounts in USD)

	LGT Dynamic Protection Sub-Fund 2019	LGT Risk Premia Sub-Fund 2019	LGT AI News-Based Trading Sub-Fund 2019¹⁾
ASSETS			
Current assets			
Cash and cash equivalents	33,892,526	22,843,568	4,132,146
Margin cash	2,318,944	33,321,963	-
Financial assets at fair value through profit or loss	280,410,139	270,875,356	10,898,340
Prepayment for financial assets at fair value through profit or loss	-	-	-
Receivable for investments sold	-	-	-
Total assets	316,621,609	327,040,887	15,030,486
LIABILITIES			
Current liabilities			
Financial liabilities at fair value through profit or loss	(2,037,140)	(7,030,110)	-
Management fee payable	(11,246)	-	(2,400)
Performance fee payable	-	-	(56,598)
Administration fee payable	(12,275)	(11,074)	(500)
Depository fee payable	(5,102)	(5,065)	(695)
Audit fee payable	(12,632)	(16,928)	(16,170)
Payable for investments purchased	-	(584,448)	-
Subscriptions received in advance	(12,550,000)	(3,920,000)	-
Other payables	(150,522)	(60,829)	(5,512)
Total liabilities (excluding net assets attributable to holders of redeemable participating shares)	(14,778,917)	(11,628,454)	(81,875)
Net assets attributable to holders of redeemable participating shares	301,842,692	315,412,433	14,948,611

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

BALANCE SHEET

AS AT 31 DECEMBER 2019¹⁾ (amounts in USD)

	LGT Crown Diversified Trend Sub-Fund 2019¹⁾	LGT Crown Systematic Trading Sub-Fund 2019¹⁾	Total as at 31 December 2019
ASSETS			
Current assets			
Cash and cash equivalents	9,560,389	13,401,054	83,829,683
Margin cash	-	-	35,640,907
Financial assets at fair value through profit or loss	29,622,656	529,428,896	1,121,235,387
Prepayment for financial assets at fair value through profit or loss	-	67,252,090	67,252,090
Receivable for investments sold	-	18,549	18,549
Total assets	39,183,045	610,100,589	1,307,976,616
LIABILITIES			
Current liabilities			
Financial liabilities at fair value through profit or loss	-	-	(9,067,250)
Management fee payable	(7,483)	(3,183)	(24,312)
Performance fee payable	-	(376)	(56,974)
Administration fee payable	(1,996)	(33,496)	(59,341)
Depository fee payable	(1,525)	(20,908)	(33,295)
Audit fee payable	(11,319)	(13,657)	(70,706)
Payable for investments purchased	-	-	(584,448)
Subscriptions received in advance		(24,225,000)	(40,695,000)
Other payables	(9,571)	(19,415)	(245,849)
Total liabilities (excluding net assets attributable to holders of redeemable participating shares)	(31,894)	(24,316,035)	(50,837,175)
Net assets attributable to holders of redeemable participating shares	39,151,151	585,784,554	1,257,139,441

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES
FOR THE SIX MONTHS ENDED 30 JUNE 2020 ¹⁾ (amounts in USD)

	LGT Dynamic Protection Sub-Fund 2020	LGT Risk Premia Sub-Fund 2020	LGT AI News-Based Trading Sub-Fund 2020
Net assets attributable to holders of redeemable participating shares at 1 January 2020	301,842,692	315,412,433	14,948,611
Share capital transactions			
Proceeds from redeemable participating shares issued	98,382,635	37,143,300	17,676,461
Redemption of redeemable participating shares	(151,769,533)	(12,047,498)	-
Net increase from share transactions	(53,386,898)	25,095,802	17,676,461
 Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	 95,559,598	 (12,715,998)	 5,382,539
 Net assets attributable to holders of redeemable participating shares at 30 June 2020	 344,015,392	 327,792,237	 38,007,611

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES
FOR THE SIX MONTHS ENDED 30 JUNE 2020 ¹⁾ (amounts in USD)

	LGT Crown Diversified Trend Sub-Fund 2020	LGT Crown Systematic Trading Sub-Fund 2020	Total as at 30 June 2020
Net assets attributable to holders of redeemable participating shares at 1 January 2020	39,151,151	585,784,554	1,257,139,441
Share capital transactions			
Proceeds from redeemable participating shares issued	51,009,181	58,250,944	262,462,521
Redemption of redeemable participating shares	(1,893,606)	(66,386,497)	(232,097,134)
Net increase from share transactions	49,115,575	(8,135,553)	30,365,387
 Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	 2,865,576	 (19,512,571)	 71,579,144
Net assets attributable to holders of redeemable participating shares at 30 June 2020	91,132,302	558,136,430	1,359,083,972

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

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UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES
FOR THE SIX MONTHS ENDED 30 JUNE 2019 ¹⁾ (amounts in USD)

	LGT Dynamic Protection Sub-Fund 2019	LGT Risk Premia Sub-Fund 2019	LGT AI News-Based Trading Sub-Fund 2019¹⁾
Net assets attributable to holders of redeemable participating shares at 1 January 2019	290,385,344	31,154,578	-
Share capital transactions			
Proceeds from redeemable participating shares issued	32,353,000	123,505,104	12,840,000
Redemption of redeemable participating shares	(19,591,130)	-	-
Net increase from share transactions	12,761,870	123,505,104	12,840,000
 Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	 4,025,402	 1,101,527	 874,243
Net assets attributable to holders of redeemable participating shares at 30 June 2019	307,172,616	155,761,209	13,714,243

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO HOLDERS OF REDEEMABLE PARTICIPATING SHARES
FOR THE SIX MONTHS ENDED 30 JUNE 2019 ¹⁾ (amounts in USD)

	LGT Crown Diversified Trend Sub-Fund 2019¹⁾	LGT Crown Systematic Trading Sub-Fund 2019¹⁾	Total as at 30 June 2019
Net assets attributable to holders of redeemable participating shares at 1 January 2019	-	-	321,539,922
Share capital transactions			
Proceeds from redeemable participating shares issued	72,194,732	92,581,824	333,474,660
Redemption of redeemable participating shares	(1,400,000)	-	(20,991,130)
Net increase from share transactions	70,794,732	92,581,824	312,483,530
 Increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	 2,171,746	 (636,966)	 7,535,952
Net assets attributable to holders of redeemable participating shares at 30 June 2019	72,966,478	91,944,858	641,559,404

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF CASH FLOWS
FOR THE SIX MONTHS ENDED 30 JUNE 2020 ¹⁾ (amounts in USD)

	LGT Dynamic Protection Sub-Fund 2020	LGT AI News-Based Risk Premia Sub-Fund 2020	LGT Trading Sub-Fund 2020
Cash flows from operating activities			
Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	95,559,598	(12,715,998)	5,382,539
Adjustments to reconcile net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations to net cash provided by/(used in) operating activities			
(Increase)/decrease in margin cash	(15,364,187)	(4,987,232)	-
(Increase)/decrease in financial assets at fair value through profit or loss	(26,150,023)	(106,579)	(14,117,377)
Increase/(decrease) in financial liabilities at fair value through profit or loss	9,765,393	(1,218,199)	178,191
Increase/(decrease) in prepayments for investments purchased	-	-	-
(Increase)/decrease in receivable for investments sold	-	-	-
Increase/(decrease) in management fee payable	4,523	-	387
Increase/(decrease) in performance fee payable	52,036	-	21,492
Increase/(decrease) in payable for investments purchased	-	775,364	-
Increase/(decrease) in other expenses payable	(110,732)	(2,830)	3,246
Net cash provided by/(used in) operating activities	63,756,608	(18,255,474)	(8,531,522)
Cash flows from financing activities:			
Proceeds from issue of participating shares	88,911,325	60,292,300	19,036,461
Payment on redemptions of participating shares	(151,769,533)	(7,197,342)	-
Net cash flow provided by/(used in) financing activities	(62,858,208)	53,094,958	19,036,461
Net increase/(decrease) in cash and cash equivalents	898,400	34,839,484	10,504,939
Cash and cash equivalents at beginning of the period	33,892,526	22,843,568	4,132,146
Cash and cash equivalents, end of the period	34,790,926	57,683,052	14,637,085
<i>Supplementary cash flow information</i>			
Interest received	78,024	140,336	8,616
Interest paid	(42,322)	(53,275)	(5,753)

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF CASH FLOWS
FOR THE SIX MONTHS ENDED 30 JUNE 2020 ¹⁾ (amounts in USD)

	LGT Crown Diversified Trend Sub-Fund 2020	LGT Crown Systematic Trading Sub-Fund 2020	Total for the six months ended 30 June 2020
Cash flows from operating activities			
Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	2,865,576	(19,512,571)	71,579,144
Adjustments to reconcile net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations to net cash provided by/(used in) operating activities			
(Increase)/decrease in margin cash	-	-	(20,351,419)
(Increase)/decrease in financial assets at fair value through profit or loss	(43,226,841)	(26,829,892)	(110,430,712)
Increase/(decrease) in financial liabilities at fair value through profit or loss	-	-	8,725,385
(Increase)/decrease in prepayments for investments purchased	(1,272,104)	62,445,564	61,173,460
(Increase)/decrease in receivable for investments sold	-	18,549	18,549
Increase/(decrease) in management fee payable	20,980	(1,322)	24,568
Increase/(decrease) in performance fee payable	-	(376)	73,152
Increase/(decrease) in payable for investments purchased	-	-	775,364
Increase/(decrease) in other expenses payable	6,619	9,433	(94,264)
Net cash provided by/(used in) operating activities	(41,605,770)	16,129,385	11,493,227
Cash flows from financing activities:			
Proceeds from issue of participating shares	51,009,181	47,425,944	266,675,211
Payment on redemptions of participating shares	(1,893,606)	(66,386,497)	(227,246,978)
Net cash flow provided by/(used in) financing activities	49,115,575	(18,960,553)	39,428,233
Net increase/(decrease) in cash and cash equivalents	7,509,805	(2,831,168)	50,921,460
Cash and cash equivalents at beginning of the period	9,560,389	13,401,054	83,829,683
Cash and cash equivalents, end of the period	17,070,194	10,569,886	134,751,143
<i>Supplementary cash flow information</i>			
Interest received	32,938	25,036	284,950
Interest paid	-	-	(101,350)

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF CASH FLOWS
FOR THE SIX MONTHS ENDED 30 JUNE 2019 ¹⁾ (amounts in USD)

	LGT Dynamic Protection Sub-Fund 2019	LGT AI News-Based Risk Premia Sub-Fund 2019	LGT AI News-Based Trading Sub-Fund 2019 ¹⁾
Cash flows from operating activities			
Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	4,025,402	1,101,527	874,243
Adjustments to reconcile net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations to net cash provided by/(used in) operating activities			
(Increase)/decrease in margin cash	22,738,793	(9,127,259)	-
(Increase)/decrease in financial assets at fair value through profit or loss	(35,095,452)	(111,070,573)	(10,094,899)
Increase/(decrease) in financial liabilities at fair value through profit or loss	827,348	793,029	-
(Increase)/decrease in prepayments for investments purchased	-	-	-
Increase/(decrease) in management fee payable	(889)	-	2,226
Increase/(decrease) in performance fee payable	(55,380)	-	25,394
Increase/(decrease) in other expenses payable	24,653	38,875	13,534
Net cash provided by/(used in) operating activities	(7,535,525)	(118,264,401)	(9,179,502)
Cash flows from financing activities:			
Proceeds from issue of participating shares	32,353,000	128,105,104	12,850,000
Payment on redemptions of participating shares	(19,591,130)	-	-
Net cash flow provided by/(used in) financing activities	12,761,870	128,105,104	12,850,000
Net increase/(decrease) in cash and cash equivalents	5,226,345	9,840,703	3,670,498
Cash and cash equivalents at beginning of the period	11,167,742	3,961,346	-
Cash and cash equivalents, end of the period	16,394,087	13,802,049	3,670,498
<i>Supplementary cash flow information</i>			
Interest received	278,928	101,542	35,366
Interest paid	(25,473)	(8,839)	-

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED STATEMENT OF CASH FLOWS
FOR THE SIX MONTHS ENDED 30 JUNE 2019 ¹⁾ (amounts in USD)

	LGT Crown Diversified Trend Sub-Fund 2019¹⁾	LGT Crown Systematic Trading Sub-Fund 2019¹⁾	Total for the six months ended 30 June 2019
Cash flows from operating activities			
Net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations	2,171,746	(636,966)	7,535,952
Adjustments to reconcile net increase/(decrease) in net assets attributable to holders of redeemable participating shares from operations to net cash provided by/(used in) operating activities			
(Increase)/decrease in margin cash	-	-	13,611,534
(Increase)/decrease in financial assets at fair value through profit or loss	(55,911,075)	(84,718,930)	(296,890,929)
Increase/(decrease) in financial liabilities at fair value through profit or loss	-	-	1,620,377
(Increase)/decrease in prepayments for investments purchased	(1,217,500)	(3,641,676)	(4,859,176)
Increase/(decrease) in management fee payable	7,250	1,161	9,748
Increase/(decrease) in performance fee payable	-	-	(29,986)
Increase/(decrease) in other expenses payable	10,145	10,982	98,189
Net cash provided by/(used in) operating activities	(54,939,434)	(88,985,429)	(278,904,291)
Cash flows from financing activities:			
Proceeds from issue of participating shares	72,394,732	92,581,824	338,284,660
Payment on redemptions of participating shares	(1,400,000)	-	(20,991,130)
Net cash flow provided by/(used in) financing activities	70,994,732	92,581,824	317,293,530
Net increase/(decrease) in cash and cash equivalents	16,055,298	3,596,395	38,389,239
Cash and cash equivalents at beginning of the period	-	-	15,129,088
Cash and cash equivalents, end of the period	16,055,298	3,596,395	53,518,327
<i>Supplementary cash flow information</i>			
Interest received	55,514	21,422	492,772
Interest paid	(29)	(11)	(34,352)

NOTE:

¹⁾ Please refer to the Background to the Company for details of the relevant sub-fund launch dates.

See accompanying notes to financial statements

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

NOTES TO THE FINANCIAL STATEMENTS

1. GENERAL

Crown A GENERIX plc (the “Company”), is an umbrella investment company with variable capital and segregated liability between sub-funds which may be open-ended or have limited liquidity and is authorized by the Central Bank of Ireland pursuant to the provisions of Part 24 of the Companies Act 2014. The Company was incorporated with limited liability on 14 June 2012.

At 30 June 2020, the Company was comprised of five active sub-funds, LGT Dynamic Protection Sub-Fund, LGT Risk Premia Sub-Fund, LGT AI News-Based Trading Sub-Fund, LGT Crown Diversified Trend Sub-Fund and LGT Crown Systematic Trading Sub-Fund. Please refer to the “Background to the Company” section for details of the sub-fund launch dates. The Company's investment objective is to achieve long-term capital growth with principles designed to minimize the risk of capital loss and to maximize the long-term returns to shareholders. However, there can be no assurance that the investment objective will be met.

A statement of portfolio changes is available at the registered office of the Company and is sent to shareholders at their registered addresses. The base currency and functional currency of each sub-fund is the US Dollar (“USD”), as specified in the relevant supplement to the Prospectus of the Company. The functional currency of the Company is the US Dollar.

LGT Capital Partners (Ireland) Limited has been appointed as the Alternative Investment Fund Manager (“AIFM”) to the Company for the purposes of the Alternative Investment Fund Managers Directive Rules (“AIFMD Rules”).

To further comply with AIFMD Rules the Company appointed BNP Paribas Securities Services, Dublin Branch as the Depositary to the Company.

LGT Capital Partners (Ireland) Limited is registered with the Commodities Futures Trading Commission as a Commodity Pool Operator and avails of an exemption under section 4.7 of the CFTC Regulations.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The principal accounting policies applied in the preparation of these financial statements are set out below. These policies have been consistently applied to all the periods presented, unless otherwise stated.

2.1 Basis of preparation

The financial statements have been prepared in accordance with International Financial Reporting Standards (“IFRS”) and IFRS Interpretations Committee (“IFRIC”) interpretations, as adopted by the European Union (“EU”) and those parts of the Companies Act 2014 applicable to companies reporting under IFRS.

The financial statements have been prepared under the historical cost convention as modified by the revaluation of financial assets and financial liabilities held at fair value through profit or loss. The financial statements have been prepared on a going concern basis. The preparation of financial statements in conformity with IFRS as adopted by the EU requires the use of accounting estimates and assumptions. It also requires management to exercise its judgment in the process of applying the Company's accounting policies.

All references to the net asset value (“NAV”) or net assets throughout this document refer to the net assets attributable to holders of redeemable participating shares unless otherwise stated.

2.2 Financial assets and liabilities at fair value through profit or loss

The Company classifies its investments based on both the Company's business model for managing those financial assets and the contractual cash flow characteristics of the financial assets. The portfolio of financial assets is managed and performance is evaluated on a fair value basis. The Company is primarily focused on fair value information and uses that information to assess the investments' performance and to make decisions. The Company has not taken the option to irrevocably designate any equity securities as fair value through other comprehensive income. The contractual cash flows of the Company's debt securities are solely principal and interest, however, these securities are neither held for the purpose of collecting contractual cash flows nor held both for collecting contractual cash flows and for sale. The collection of contractual cash flows is only incidental to achieving the Company's business model's objective.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

Derivative contracts that have a negative fair value are presented as liabilities at fair value through profit or loss.

Consequently, all investments are measured at fair value through profit or loss.

The Company's policy is for the AIFM and the Board of Directors to evaluate the information about these financial assets and liabilities on a fair value basis together with other related financial information.

Financial assets that are not at fair value through profit or loss include balances due from brokers and accounts receivable. Financial liabilities that are not at fair value through profit or loss include balances due to brokers and accounts payable. These amounts are recognized initially at fair value and subsequently measured at amortized cost.

Purchases and sales of investments are recognized on the trade date – the date on which the Company commits to purchase or sell the investment. Investments are initially recognized at fair value and transaction costs for all financial assets and financial liabilities carried at fair value through profit or loss are expensed as incurred. Investments are derecognized when the rights to receive cash flows from the investments have expired or the Company has transferred substantially all risks and rewards of ownership.

Subsequent to initial recognition, all financial assets and financial liabilities at fair value through profit or loss are measured at fair value. Gains and losses arising from changes in the fair value of the financial assets or financial liabilities at fair value through profit or loss category are presented in the Statement of Comprehensive Income within net gain/(loss) on fair value of financial assets and liabilities at fair value through profit or loss in the year in which they arise.

As at 30 June 2020 and 31 December 2019, all investments were classified as financial assets and liabilities at fair value through profit or loss.

Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction in the principal (or most advantageous) market at the measurement date under current market conditions (i.e. an exit price) regardless of whether that price is directly observable or estimated using another valuation technique. The fair value of financial assets and liabilities traded in active markets (such as publicly traded derivatives and trading securities) are based on quoted market prices at the close of trading on the reporting date. The Company utilizes the last traded market price for both financial assets and financial liabilities where the last traded price falls within the bid-ask spread. In circumstances where the last traded price is not within the bid-ask spread, management will determine the point within the bid-ask spread that is most representative of fair value.

Fund investments

The fair value of investments in unlisted investment funds/collective investment schemes is based on the latest available unaudited net asset value provided by the relevant fund's manager or administrator. At 30 June 2020, investments totaling USD 654,083,114 representing 48.13% of the net asset value of the Company was valued in this manner (31 December 2019: USD 569,949,892).

All fair valuations may differ significantly from values that would have been used had ready markets existed, and the differences could be material. The valuation of the investments is done on a regular basis, at least monthly.

Fair value measurement principles

Fund investments for which market quotations are not readily available are valued at their fair values as described below. Fund investments are normally valued at their net asset value as advised by the underlying managers/administrators of such funds. Such valuations are necessarily dependent upon the reasonableness of the valuations provided by the underlying managers/administrators of such funds and whether the valuation bases used are IFRS and fair value compliant. The responsibility for determining the fair value lies exclusively with the Board of Directors. The Board of Directors under advice from the AIFM may perform additional procedures on fund investments, including but not limited to underlying manager/administrator due diligence and other analytical procedures.

The Board of Directors also reviews management information provided by fund investments on a regular basis. If the directors are aware of a good reason why a particular fund valuation would not be the most appropriate indicator of fair value the directors will work with the underlying manager of that investment in an attempt to obtain more meaningful fair value information.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (continued)

The Board of Directors with the AIFM will determine, in good faith, fair value by considering all appropriate and applicable factors relevant to the valuation of fund investments including but not limited to the following:

- reference to fund investment reporting information;
- reference to the net asset value of the underlying investments;
- reference to appropriate investment monitoring tools used by the AIFM; and
- reference to ongoing investment and business due diligence.

Notwithstanding the above, the variety of valuation bases that may be adopted, the quality of management information provided by fund investments and the potential lack of liquid markets for some fund investments means that the inherent difficulties in determining the fair values of these affected investments cannot be fully eliminated. Therefore, the amounts realized on the sale or redemption of fund investments may differ from the fair values reflected in these financial statements and the differences may be significant.

As fund investments are typically not publicly traded, redemptions can only be made by the sub-fund on the redemption dates and subject to the required notice periods specified in the offering documents of each fund investment. The rights of the sub-fund to request redemption from fund investments may vary in frequency from weekly to annual redemptions. As a result, the carrying values of such fund investments may not be indicative of the values ultimately realized on redemption. The sub-funds' ability to redeem its investments may ultimately be materially affected by the actions of other investors who have also invested in these fund investments.

Forward currency contracts

The unrealized gain or loss on open forward currency contracts is calculated as the difference between the original contracted rate and the rate at the year end. Unrealized gains or losses on open forward currency contracts are included in financial assets or financial liabilities at fair value through profit or loss in the Balance Sheet. Realized gains or losses on currency as reflected in the Statement of Comprehensive Income include net gains/(losses) on forward currency contracts that have been settled as at the Balance Sheet date.

Futures positions

Futures positions are contractual obligations to buy or sell financial instruments on a future date at a specified price established in an organized market. The futures contracts are collateralized by cash or marketable securities; changes in the futures contracts' value are settled with the exchange when the contracts are closed. The Company has entered into arrangements with various futures commission merchants with whom it undertakes futures transactions where futures margins are posted on a daily basis.

For open futures contracts, changes in the fair value of the contract are recognized as unrealized gains or losses by "marking-to-market" the value of the contract at the Balance Sheet date and are included in the net change in unrealized gain/(loss) on financial assets and liabilities at fair value through profit or loss in the Statement of Comprehensive Income. When the contract is closed, the difference between the proceeds from (or cost of) the closing transactions and the original transaction is recorded as a realized gain or loss.

Total return swaps

Total return swaps represent the contractual exchange of the performance of securities based on the total return of a particular reference asset or assets (such as an equity or fixed-income security, a combination of such securities, or an index). The value of open total return swap positions increase or decrease depending on the changes in value of the underlying basket. The ability to realize a profit from such transactions will also depend on the ability of the financial institutions with which the sub-fund enters into the transactions to meet their obligations to the sub-fund. If a default occurs by the other party to such transaction, the sub-fund will have contractual remedies pursuant to the agreements related to the transaction, which may be limited by applicable law in the case of a counterparty's insolvency.

Total return swaps are priced using external pricing models which incorporate inputs based upon quotations from principal market makers. Total return swaps are carried at the net amount due to/from the counterparty under the terms of the agreement, including unrealized gains and losses on the notional securities, and are recorded as derivative assets/liabilities held on the Balance Sheet. Realized and unrealized gains and losses are included in the Statement of Comprehensive Income.

Debt securities

Debt securities are valued at the last reported price on the main exchange on the last business day of the valuation period.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

3. FINANCIAL ASSETS AND LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS

As at 30 June 2020, the financial assets and liabilities at fair value through profit or loss for each sub-fund by category of investment were as follows:

	LGT Dynamic Protection Sub-Fund (in USD)	LGT Risk Premia Sub-Fund (in USD)	LGT AI News-Based Trading Sub-Fund (in USD)	LGT Crown Diversified Trend Sub-Fund (in USD)	LGT Crown Systematic Trading Sub-Fund (in USD)	As at 30 June 2020 (in USD)
Financial assets designated at fair value through profit or loss:						
- forward currency contracts	25,737	-	-	-	-	25,737
- futures positions	19,621,553	4,071,260	40,888	-	-	23,733,701
- government bonds	286,912,872	266,910,675	-	-	-	553,823,547
- collective investment schemes	-	-	24,974,829	72,849,497	556,258,788	654,083,114
Total financial assets at fair value through profit or loss	306,560,162	270,981,935	25,015,717	72,849,497	556,258,788	1,231,666,099
Financial liabilities designated at fair value through profit or loss:						
- forward currency contracts	(6,545)	-	-	-	-	(6,545)
- futures positions	(11,795,988)	(5,811,911)	(178,191)	-	-	(17,786,090)
Total financial liabilities at fair value through profit or loss	(11,802,533)	(5,811,911)	(178,191)	-	-	(17,792,635)

As at 31 December 2019, the financial assets and liabilities at fair value through profit or loss for each sub-fund by category of investment were as follows:

	LGT Dynamic Protection Sub-Fund (in USD)	LGT Risk Premia Sub-Fund (in USD)	LGT AI News-Based Trading Sub-Fund (in USD)	LGT Crown Diversified Trend Sub-Fund (in USD)	LGT Crown Systematic Trading Sub-Fund (in USD)	As at 31 December 2019 (in USD)
Financial assets designated at fair value through profit or loss:						
- forward currency contracts	10,177	-	-	-	-	10,177
- futures positions	3,252,782	6,820,862	-	-	-	10,073,644
- government bonds	277,147,180	264,054,494	-	-	-	541,201,674
- collective investment schemes	-	-	10,898,340	29,622,656	529,428,896	569,949,892
Total financial assets at fair value through profit or loss	280,410,139	270,875,356	10,898,340	29,622,656	529,428,896	1,121,235,387
Financial liabilities designated at fair value through profit or loss:						
- forward currency contracts	(1,252)	-	-	-	-	(1,252)
- futures positions	(2,035,888)	(7,030,110)	-	-	-	(9,065,998)
Total financial liabilities at fair value through profit or loss	(2,037,140)	(7,030,110)	-	-	-	(9,067,250)

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

3. FINANCIAL ASSETS AND LIABILITIES AT FAIR VALUE THROUGH PROFIT OR LOSS (continued)

Details of derivative instruments held at 30 June 2020 are included in the Portfolio of Investments. The Company holds the following financial derivative instruments:

(a) Futures

Futures are contractual obligations to buy or sell financial instruments on a future date at a specified price established in an organized market. The futures contracts are collateralized by cash or marketable securities; changes in the futures contracts' value are settled daily with the exchange. Interest rate futures are contractual obligations to receive or pay a net amount based on changes in interest rates at a future date at a specified price, established in an organized financial market.

Investment in such derivative financial instruments is a primary feature of the Company and is used for direct investment and for the purposes of asset allocation, taking views on the pricing of assets (whether overpriced or underpriced) or likely direction of markets, currency management, maintaining the required level of exposure, hedging, cash management and efficient investing.

(b) Forward currency contracts

A forward currency contract is an agreement between two parties to exchange two currencies at a given exchange rate at some point in the future, usually 30, 60, or 90 days hence. A forward currency contract mitigates foreign exchange risk for the parties and is most useful when both parties have operations or some other interest in a country using a given currency. Forward currency contracts are over-the-counter contracts.

Some of the share classes of the sub-funds are denominated in other currencies other than the US Dollar. The Directors currently instruct the Manager to hedge the US Dollar equivalent exposure of these share classes in the relevant sub-fund. The Company utilizes a variety of financial instruments such as derivatives to hedge against changes in currency values which may affect the value of the relevant share classes and such transactions are clearly attributable to each relevant share class.

(c) Total return swaps

Total return swaps represent the contractual exchange of the performance of securities based on the total return of a particular reference asset or assets (such as an equity or fixed-income security, a combination of such securities, or an index). The value of open total return swap positions increase or decrease depending on the changes in value of the underlying basket. The ability to realize a profit from such transactions will also depend on the ability of the financial institutions with which the sub-fund enters into the transactions to meet their obligations to the sub-fund. If a default occurs by the other party to such transaction, the sub-fund will have contractual remedies pursuant to the agreements related to the transaction, which may be limited by applicable law in the case of a counterparty's insolvency.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

4. SHARE CAPITAL

(a) Participating shares

The authorized share capital of the Company is divided into 3 management shares of EUR 1 each and 500,000,000 participating shares of no par value. The issued redeemable participating share capital is at all times equal to the net asset value of the Company. The initial subscriptions into the share class of the following sub-funds were entered into on the date and at the initial subscription prices shown below:

- LGT Dynamic Protection Sub-Fund – Class A: 2 September 2014 @ USD 1,000.00, Class B: 30 December 2014 @ USD 1,000.00, Class D: 18 November 2015 @ EUR 1,000.00, Class G: 21 March 2018 @ USD 1,000.00, Class H: 23 December 2019 @ USD 1,000.00.
- LGT Risk Premia Sub-Fund – Class A: 1 April 2016 @ USD 1,000.00.
- LGT AI News-Based Trading Sub-Fund – Class A: 3 January 2019 @ USD 1,000.00, Class B: 3 January 2019 @ USD 1,000.00.
- LGT Crown Diversified Trend Sub-Fund – Class A: 5 May 2019 @ USD 1,000.00, Class B: 5 May 2019 @ USD 1,000.00, Class D: 13 May 2019 @ USD 1,000.00.
- LGT Crown Systematic Trading Sub-Fund – Class A: 5 May 2019 @ USD 1,059.80, Class B: 13 May 2019 @ USD 1,000.00. Class C: 1 December 2019 @ USD 1,000.00.

The standard initial issue price for each class is 1,000 units (a unit denotes one US Dollar or equivalent currency of the relevant share class) or other such price as the Directors shall determine, in the relevant currency and each class has equal rights to the assets of the relevant sub-fund and a responsibility for the liabilities of the relevant sub-fund with fees and currency of issuance being the only variant between classes.

The Directors are given authority to affect the issue of shares and to create new classes of shares (in accordance with the requirements of the Central Bank of Ireland) and have absolute discretion to accept or reject in whole or in part any application for shares. Provided applications are received before the valuation point, the Directors may at their discretion accept a subscription application and/or subscription money after the dealing deadline. Issues of shares will normally be made with effect from a dealing day in respect of applications received on or prior to the dealing deadline. Dealing days and deadlines relating to each sub-fund are specified in the relevant supplement to the prospectus.

In respect of the voting rights of the Company, every redeemable participating share or holder of management shares who is present in person or by proxy shall have one vote on a show of hands and, on a poll, every redeemable participating shareholder present in person or by proxy shall be entitled to one vote in respect of each share held by him, while holders of management shares shall have one vote only in respect of all management shares held. The Directors are entitled to issue fractions of shares where the subscription monies received by the Company are insufficient to purchase an integral number of shares, provided, however, that fractional shares shall not carry any voting rights and the net asset value of a fractional share of any sub-fund or Class shall be adjusted by the ratio which such fractional share bears to an integral share of that sub-fund or Class at the time of issue and any dividend payable on such fractional Shares shall be adjusted in like manner.

The Directors may temporarily suspend the calculation of the Net Asset Value of a particular sub-fund or class and/or the issue, redemption and conversion of shares under certain instances detailed in the Prospectus. Where possible, all reasonable steps will be taken to bring any period of suspension to an end as soon as possible in a manner that is, in the opinion of the Directors, in the best interests of the shareholders of the particular sub-fund.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

4. SHARE CAPITAL (continued)

As at 30 June 2020, the following redeemable participating shares were in issue:

LGT Dynamic Protection Sub-Fund

	Class A USD Shares	Class B USD Shares	Class D EUR Shares
1 January 2019	219,587.49	18,337.73	994.27
Issued during the year	55,499.78	7,940.13	224.35
Redeemed during the year	(32,701.26)	(14,231.55)	(373.12)
31 December 2019	242,386.01	12,046.31	845.50
1 January 2020	242,386.01	12,046.31	845.50
Issued during the year	58,679.56	2,355.05	267.16
Redeemed during the year	(94,226.40)	(8,214.54)	(387.17)
30 June 2020	206,839.17	6,186.82	725.49

	Class G USD Shares	Class H USD Shares	Total no. of participating shares
1 January 2019	12,178.88	-	251,098.37
Issued during the year	-	1,000.00	64,664.26
Redeemed during the year	(500.00)	-	(47,805.93)
31 December 2019	11,678.88	1,000.00	267,956.70
1 January 2020	11,678.88	1,000.00	267,956.70
Issued during the year	1,215.36	12,134.69	74,651.82
Redeemed during the year	(1,556.21)	(681.36)	(105,065.68)
30 June 2020	11,338.03	12,453.33	237,542.84

LGT Risk Premia Sub-Fund

	Class A USD Shares	Total no. of participating shares
1 January 2019	27,173.17	27,173.17
Issued during the year	226,770.65	226,770.65
Redeemed during the year	(3,133.78)	(3,133.78)
31 December 2019	250,810.04	250,810.04
1 January 2020	250,810.04	250,810.04
Issued during the year	29,978.75	29,978.75
Redeemed during the year	(9,980.41)	(9,980.41)
30 June 2020	270,808.38	270,808.38

LGT AI News-Based Trading Sub-Fund

	Class A USD Shares	Class B USD Shares	Total no. of participating shares
1 January 2019	-	-	-
Issued during the year	10,443.05	2,500.00	12,943.05
Redeemed during the year	-	-	-
31 December 2019	10,443.05	2,500.00	12,943.05
1 January 2020	10,443.05	2,500.00	12,943.05
Issued during the year	14,658.30	-	14,658.30
Redeemed during the year	-	-	-
30 June 2020	25,101.35	2,500.00	27,601.35

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

4. SHARE CAPITAL (continued)

LGT Crown Diversified Trend Sub-Fund

	Class A USD Shares	Class B USD Shares	Class D USD Shares	Total no. of participating shares
1 January 2019	-	-	-	-
Issued during the year	57,048.94	14,525.00	1,190.00	72,763.94
Redeemed during the year	(34,752.31)	-	-	(34,752.31)
31 December 2019	22,296.63	14,525.00	1,190.00	38,011.63
1 January 2020	22,296.63	14,525.00	1,190.00	38,011.63
Issued during the year	449.64	46,156.89	-	46,606.53
Redeemed during the year	(1,686.12)	-	-	(1,686.12)
30 June 2020	21,060.15	60,681.89	1,190.00	82,932.04

LGT Crown Systematic Trading Sub-Fund

	Class A USD Shares	Class B USD Shares	Class C USD Shares	Total no. of participating shares
1 January 2019	-	-	-	-
Issued during the year	543,395.52	1,190.00	1,200.00	545,785.52
Redeemed during the year	-	-	-	-
31 December 2019	543,395.52	1,190.00	1,200.00	545,785.52
1 January 2020	543,395.52	1,190.00	1,200.00	545,785.52
Issued during the year	54,969.55	-	-	54,969.55
Redeemed during the year	(63,887.61)	-	-	(63,887.61)
30 June 2020	534,477.46	1,190.00	1,200.00	536,867.46

(b) Management shares

Subscriber shares issued amount to EUR 3, being 3 management shares of EUR 1 each, fully paid. The subscriber shares do not form part of the net asset value of the Company and are thus disclosed in the financial statements by way of this note only. In the opinion of the Directors, this disclosure reflects the nature of the Company's business as an investment fund. The 3 management shares are held by LGT Fund Managers (Ireland) Limited, LGT Bank AG, Dublin Branch and LGT Capital Partners (Ireland) Limited as at 30 June 2020 and 31 December 2019.

(c) Significant investors

The following table displays the investors that hold 10% or more of the issued share capital of the relevant sub-fund.

	Significant Investors At 30 June 2020	Shares held	% of issued share capital by sub-fund
LGT Dynamic Protection Sub-Fund	Investor reference 1000872503 (Class A)	188,993.91	79.56
LGT Risk Premia Sub-Fund	Investor reference 1000872503 (Class A)	239,884.72	88.58
LGT AI News-Based Trading Sub-Fund	Investor reference 1000872503 (Class A)	24,562.26	88.99
LGT Crown Diversified Trend Sub-Fund	Investor reference 1000872503 (Class A)	19,627.85	23.67
	Investor reference 1012254610 (Class B)	14,965.19	18.05
	Investor reference 11008310 (Class B)	45,716.70	55.13
LGT Crown Systematic Trading Sub-Fund	Investor reference 1000872503 (Class A)	514,410.25	95.82

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

4. SHARE CAPITAL (continued)

	Significant Investors At 31 December 2019	Shares held	% of issued share capital by sub-fund
LGT Dynamic Protection Sub-Fund	Investor reference 1000872503 (Class A)	223,115.24	83.27
LGT Risk Premia Sub-Fund	Investor reference 1000872503 (Class A)	224,197.30	89.39
LGT AI News-Based Trading Sub-Fund	Investor reference 1000872503 (Class A)	10,443.05	80.68
	Investor reference 1000872503 (Class B)	2,500.00	19.32
LGT Crown Diversified Trend Sub-Fund	Investor reference 1000872503 (Class A)	19,627.85	51.64
	Investor reference 1012254610 (Class B)	14,525.00	38.21
LGT Crown Systematic Trading Sub-Fund	Investor reference 1000872503 (Class A)	535,939.90	98.20

5. CASH AND CASH EQUIVALENTS

Cash and cash equivalents include cash in hand, deposits held at call with banks, other short-term highly liquid investments with original maturities of three months or less and bank overdrafts. Cash and cash equivalents are recorded at nominal value. As at 30 June 2020, the Company had the following cash and cash equivalents balances with the following financial institutions:

(in USD)	LGT Dynamic Protection Sub-Fund	LGT Risk Premia Sub-Fund	LGT AI News-Based Trading Sub-Fund	LGT Crown Diversified Trend Sub-Fund	LGT Crown Systematic Trading Sub-Fund
FINANCIAL INSTITUTION					
BNP Paribas Securities Services, Dublin Branch	20,965,560	35,781,809	1,530,233	17,070,194	10,569,886
Goldman Sachs International	-	-	13,106,852	-	-
J.P. Morgan Securities LLC	13,825,366	21,901,243	-	-	-
	34,790,926	57,683,052	14,637,085	17,070,194	10,569,886

As at 31 December 2019, the Company had the following cash and cash equivalents balances with the following financial institutions:

(in USD)	LGT Dynamic Protection Sub-Fund	LGT Risk Premia Sub-Fund	LGT AI News-Based Trading Sub-Fund	LGT Crown Diversified Trend Sub-Fund	LGT Crown Systematic Trading Sub-Fund
FINANCIAL INSTITUTION					
BNP Paribas Securities Services, Dublin Branch	24,703,873	14,470,797	27,966	9,560,389	13,401,054
Goldman Sachs International	-	-	4,104,180	-	-
J.P. Morgan Securities LLC	9,188,653	8,372,771	-	-	-
	33,892,526	22,843,568	4,132,146	9,560,389	13,401,054

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

6. MARGIN CASH

Margin cash represents the total margin including the initial and variation margin deposits held in respect of open exchange-traded futures contracts and is recorded at nominal value, along with cash held on account for open total return swaps. Additional collateral in the form of U.S. Treasury Bills has also been posted in respect of open exchange-traded future positions. The Company had the following margin cash balances with the following financial institutions at the year end:

(in USD)	LGT Dynamic Protection Sub-Fund	LGT Risk Premia Sub-Fund
FINANCIAL INSTITUTION		
30 June 2020		
J.P. Morgan Securities LLC – swap a/c	-	13,100,000
J.P. Morgan Securities LLC – futures a/c	17,683,131	25,209,195
	17,683,131	38,309,195
31 December 2019		
BNP Paribas Securities Services, New York	400,000	-
J.P. Morgan Securities LLC – swap a/c	-	12,530,000
J.P. Morgan Securities LLC – futures a/c	1,918,944	20,791,963
	2,318,944	33,321,963

The value of these U.S. Treasury Bills at J.P. Morgan Securities LLC amounted to USD 24,990,360 for LGT Risk Premia Sub-Fund (31 December 2019: USD 11,474,003) and USD 49,994,985 for LGT Dynamic Protection Sub-Fund (31 December 2019: USD 3,823,241).

7. SOFT COMMISSION ARRANGEMENTS

There were no soft commission arrangements affecting the Company during the period ended 30 June 2020 (2019: none).

8. RELATED PARTY TRANSACTIONS

Parties are considered to be related if one party has the ability to control the other party or exercise considerable influence over the other party in making financial or operating decisions. In the opinion of the Board of Directors, LGT Capital Partners Limited, LGT Capital Partners (Ireland) Limited, LGT Investment Partners Limited, LGT Fund Managers (Ireland) Limited and LGT Bank AG, Dublin Branch are related parties under IAS 24 “Related Party Disclosures”.

Fees payable to these parties and the amounts due at the period-end are disclosed further in this note. Details of cash held with LGT Bank AG and LGT Bank AG, Dublin Branch can be found in Note 5.

Certain directors are or have been directors of LGT Capital Partners Limited, LGT Capital Partners (Ireland) Limited, LGT Fund Managers (Ireland) Limited and LGT Bank AG, Dublin Branch during the period. Director’s fees of EUR 3,000 (USD 3,375 equivalent) were charged in respect of Kevin Mathews’ services during the period (30 June 2019: USD 3,410).

The 3 management shares are held by LGT Fund Managers (Ireland) Limited, LGT Bank AG, Dublin Branch and LGT Capital Partners (Ireland) Limited as at 30 June 2020 and 31 December 2019.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

8. RELATED PARTY TRANSACTIONS (continued)

The following participating shares were held by related parties of the Company as at 30 June 2020:

Investor name	Number of shares	Total number of shares in Share Class	% holding
At 30 June 2020			
LGT Dynamic Protection Sub-Fund			
Class A – LGT Bank LTD	188,993.91	206,839.17	91.37
Class H – LGT Bank LTD	10,697.10	12,453.33	85.90
LGT Risk Premia Sub-Fund			
Class A – LGT Bank LTD	239,884.72	270,808.38	88.58
LGT AI News-Based Trading Sub-Fund			
Class A – LGT Bank LTD	24,562.26	25,101.35	97.85
Class B – LGT Bank LTD	2,500.00	2,500.00	100.00
LGT Crown Diversified Trend Sub-Fund			
Class A – LGT Bank LTD	19,627.85	21,060.15	93.20
Class D – LGT Bank LTD	1,190.00	1,190.00	100.00
LGT Crown Systematic Trading Sub-Fund			
Class A – LGT Bank LTD	514,410.25	534,477.46	96.25
Class B – LGT Bank LTD	1,190.00	1,190.00	100.00
Class C – LGT Bank LTD	1,200.00	1,200.00	100.00

The following participating shares were held by related parties of the Company as at 31 December 2019:

Investor name	Number of shares	Total number of shares in Share Class	% holding
At 31 December 2019			
LGT Dynamic Protection Sub-Fund			
Class A – LGT Bank LTD	223,115.24	242,386.01	92.05
LGT Risk Premia Sub-Fund			
Class A – LGT Bank LTD	224,197.30	250,810.04	89.39
LGT AI News-Based Trading Sub-Fund			
Class A – LGT Bank LTD	10,443.05	10,443.05	100.00
Class B – LGT Bank LTD	2,500.00	2,500.00	100.00
LGT Crown Diversified Trend Sub-Fund			
Class A – LGT Bank LTD	19,627.85	22,296.63	88.03
Class D – LGT Bank LTD	1,190.00	1,190.00	100.00
LGT Crown Systematic Trading Sub-Fund			
Class A – LGT Bank LTD	535,939.90	543,395.52	98.63
Class B – LGT Bank LTD	1,190.00	1,190.00	100.00
Class C – LGT Bank LTD	1,200.00	1,200.00	100.00

Schedule of related party transactions

All management fees and performance fees expense and amounts payable by sub-fund are shown in the Statement of Comprehensive Income and Balance Sheet.

The total return swap held by LGT Risk Premia Sub-Fund is considered a related party investment as the underlying security of the total return swap is The LGT Global ERP 2x Leveraged Strategy. During the period the sub-fund sold net 36,084 units in The LGT Global ERP 2x Leveraged Strategy TRS and realized a gain of USD 222,145 from the periodic resetting and sale of the swap. The counterparty to the total return swap is J.P. Morgan Securities LLC.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

8. RELATED PARTY TRANSACTIONS (continued)

Related party investee funds are listed in Note 11. No management or performance fees have been charged to the relevant sub-fund by the related party underlying investments in 2020. Purchases and sales of related party investments during the period were as follows:

	Purchases		Sales	
	Number of shares	Cost (USD)	Number of shares	Proceeds (USD)
For period ended 30 June 2020				
LGT AI News-Based Trading Sub-Fund				
Crown Cash Management Plc, Class A (USD)	14,653	15,500,000	(1,418)	(1,500,001)
LGT Crown Diversified Trend Sub-Fund				
Crown Cash Management Plc, Class A (USD)	19,528	20,600,000	(11,064)	(11,700,000)
Crown/Trend 21 Segregated Portfolio	7,255	7,692,608	(2,833)	(3,033,856)
Crown/Trend 22 Segregated Portfolio	6,102	6,544,933	(414)	(404,214)
Crown/Trend 23 Segregated Portfolio	7,617	10,165,919	(3,004)	(3,971,294)
Crown/Trend 24 Segregated Portfolio	8,068	9,668,489	(5,131)	(7,208,392)
Crown/Trend 25 Segregated Portfolio	8,799	7,032,831	(4,188)	(3,425,028)
Crown/Trend 26 Segregated Portfolio	1,471	6,359,109	(280)	(1,224,716)
Crown/Trend 27 Segregated Portfolio	5,356	5,313,998	(2,135)	(2,223,419)
LGT Crown Systematic Trading Sub-Fund				
Crown Cash Management Plc, Class A (USD)	24,067	25,282,385	(16,674)	(17,600,000)
Crown/Crabel Segregated Portfolio	4,044	5,844,187	(2,650)	(3,989,552)
Crown/FM Segregated Portfolio	771	9,234,369	-	-
Crown/Transtrend Segregated Portfolio	942	5,446,087	(355)	(2,068,283)
Crown/Trend 23 Segregated Portfolio	5,880	7,505,734	(1,676)	(2,279,866)
Crown/Trend 26 Segregated Portfolio	3,468	15,500,000	-	-
Crown/Trend 27 Segregated Portfolio	4,159	3,701,484	(5,443)	(5,690,443)
Crown/Quant Macro 11 Segregated Portfolio	8,023	10,409,339	(10,337)	(14,226,189)
Crown/Quant Macro 12 Segregated Portfolio	3,140	7,185,014	(6,238)	(15,717,507)
Crown/Quant Macro 13 Segregated Portfolio	5,653	9,003,821	(6,869)	(11,532,277)
Crown/Quant Macro 15 Segregated Portfolio	30,345	26,726,265	-	-
	Purchases		Sales	
	Number of shares	Cost (USD)	Number of shares	Proceeds (USD)
For period ended 30 June 2019				
LGT AI News-Based Trading Sub-Fund				
Crown Cash Management Plc, Class A (USD)	9,517	9,800,000	-	-
LGT Crown Diversified Trend Sub-Fund				
Crown Cash Management Plc, Class A (USD)	15,242	15,800,000	-	-
Crown/Trend 21 Segregated Portfolio	6,618	6,131,833	(196)	(181,111)
Crown/Trend 22 Segregated Portfolio	6,886	5,969,171	(176)	(151,495)
Crown/Trend 23 Segregated Portfolio	4,771	5,438,857	(170)	(210,489)
Crown/Trend 24 Segregated Portfolio	6,303	5,265,613	(606)	(487,784)
Crown/Trend 25 Segregated Portfolio	7,043	6,596,787	(828)	(738,443)
Crown/Trend 26 Segregated Portfolio	1,555	6,120,510	(91)	(344,481)
Crown/Trend 27 Segregated Portfolio	6,077	4,935,252	(482)	(393,827)
LGT Crown Systematic Trading Sub-Fund				
Crown Cash Management Plc, Class A (USD)	6,463	6,700,000	-	-
Crown/FM Segregated Portfolio	870	15,630,218	-	-
Crown/Quant Macro 11 Segregated Portfolio	13,210	16,351,948	(765)	(1,051,227)
Crown/Quant Macro 12 Segregated Portfolio	8,632	15,760,559	-	-
Crown/Quant Macro 13 Segregated Portfolio	10,942	17,978,789	(265)	(436,046)
Crown/Quant Macro 14 Segregated Portfolio	14,173	14,414,327	-	-

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

9. NET ASSET VALUE PER SHARE

	Net Asset Value	Shares in Issue	Net Asset Value per Share
As at 30 June 2020			
LGT Dynamic Protection Sub-Fund			
Class A USD Shares	USD 304,601,424	206,839.17	USD 1,472.65
Class B USD Shares	USD 8,155,316	6,186.82	USD 1,318.18
Class D EUR Shares	EUR 859,221	725.49	EUR 1,184.33
Class G USD Shares	USD 14,222,221	11,338.03	USD 1,254.38
Class H USD Shares	USD 16,070,409	12,453.33	USD 1,290.45
LGT Risk Premia Sub-Fund			
Class A USD Shares	USD 327,792,237	270,808.38	USD 1,210.42
LGT AI News-Based Trading Sub-Fund			
Class A USD Shares	USD 34,744,379	25,101.35	USD 1,384.16
Class B USD Shares	USD 3,263,232	2,500.00	USD 1,305.29
LGT Crown Diversified Trend Sub-Fund			
Class A USD Shares	USD 22,794,452	21,060.15	USD 1,082.35
Class B USD Shares	USD 67,028,861	60,681.89	USD 1,104.59
Class D USD Shares	USD 1,308,989	1,190.00	USD 1,099.99
LGT Crown Systematic Trading Sub-Fund			
Class A USD Shares	USD 555,808,975	534,477.46	USD 1,039.91
Class B USD Shares	USD 1,161,268	1,190.00	USD 975.86
Class C USD Shares	USD 1,166,187	1,200.00	USD 971.82
	Net Asset Value	Shares in Issue	Net Asset Value per Share
As at 31 December 2019			
LGT Dynamic Protection Sub-Fund			
Class A USD Shares	USD 275,687,237	242,386.01	USD 1,137.39
Class B USD Shares	USD 12,623,333	12,046.31	USD 1,047.90
Class D EUR Shares	EUR 792,727	845.50	EUR 937.59
Class G USD Shares	USD 11,641,544	11,678.88	USD 996.80
Class H USD Shares	USD 1,000,424	1,000.00	USD 1,000.42
LGT Risk Premia Sub-Fund			
Class A USD Shares	USD 315,412,433	250,810.04	USD 1,257.57
LGT AI News-Based Trading Sub-Fund			
Class A USD Shares	USD 12,127,887	10,443.05	USD 1,161.34
Class B USD Shares	USD 2,820,724	2,500.00	USD 1,128.29
LGT Crown Diversified Trend Sub-Fund			
Class A USD Shares	USD 22,749,074	22,296.63	USD 1,020.29
Class B USD Shares	USD 15,161,986	14,525.00	USD 1,043.85
Class D USD Shares	USD 1,240,091	1,190.00	USD 1,042.09
LGT Crown Systematic Trading Sub-Fund			
Class A USD Shares	USD 583,369,472	543,395.52	USD 1,073.56
Class B USD Shares	USD 1,206,026	1,190.00	USD 1,013.47
Class C USD Shares	USD 1,209,056	1,200.00	USD 1,007.55

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

10. EXCHANGE RATES

The year-end exchange rates from USD used in the preparation of these financial statements for all the sub-funds as follows:

CCY	30 June 2020	31 December 2019	30 June 2019
AUD	1.4514	1.4237	1.4263
CAD	1.3616	1.2978	1.3093
CHF	0.9471	0.9664	0.9769
EUR	0.8894	0.8906	0.8804
GBP	0.8078	0.7540	0.7877
HKD	7.7505	7.7892	7.8110
JPY	107.8283	108.5776	107.8749
SEK	9.3085	9.3501	9.2984
SGD	1.3940	1.3446	1.3536

11. FUND OF FUNDS – ADDITIONAL INFORMATION

The table below provides additional information about the collective investment schemes which the Company is invested in as at the period end:

As at 30 June 2020

Collective Investment Scheme	Investment Manager	Country of Domicile
Arrowstreet Capital Global Equity Long/Short Greenway Fund Limited	Arrowstreet Capital	Cayman Islands
CC&L Q Global Equity Market Neutral Fund Ltd.	Connor, Clark & Lunn Investment Management	Cayman Islands
Crown Cash Management Plc	LGT Capital Partners (Ireland) Ltd.	Ireland
Crown/Crabell Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/FM Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 21 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 22 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 23 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 24 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 25 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 26 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 27 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Transtrend Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Quant Macro 11 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Quant Macro 12 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Quant Macro 13 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Quant Macro 15 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Florin Court Capital Fund	Florin Court	Cayman Islands
Voleon Institutional Strategies International, Ltd	Voleon Capital Management LP	Cayman Islands
Voleon International Investors, Ltd	Voleon Capital Management LP	Cayman Islands
Voloridge Fund, Ltd	Voloridge Investment Management, LLC	Cayman Islands
Voloridge Sustainability Fund, Ltd	Voloridge Investment Management, LLC	Cayman Islands

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

11. FUND OF FUNDS – ADDITIONAL INFORMATION (continued)

As at 31 December 2019

Collective Investment Scheme	Investment Manager	Country of Domicile
Arrowstreet Capital Global Equity Long/Short	Arrowstreet Capital	Cayman Islands
Greenway Fund Limited		
CC&L Q Global Equity Market Neutral Fund Ltd.	Connor, Clark & Lunn Investment Management	Cayman Islands
Crown Cash Management Plc	LGT Capital Partners (Ireland) Ltd.	Ireland
Crown/Crabel Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/FM Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 21 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 22 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 23 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 24 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 25 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 26 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Trend 27 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Transtrend Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Quant Macro 11 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Quant Macro 12 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Crown/Quant Macro 13 Segregated Portfolio	LGT Capital Partners Ltd.	Cayman Islands
Florin Court Capital Fund	Florin Court	Cayman Islands
Voleon Institutional Strategies International, Ltd	Voleon Capital Management LP	Cayman Islands
Voleon International Investors, Ltd	Voleon Capital Management LP	Cayman Islands
Voloridge Fund, Ltd	Voloridge Investment Management, LLC	Cayman Islands

12. TAXATION

Under current law and practice the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended. On that basis, it is not chargeable to Irish tax on its income or gains. However, Irish tax may arise on the happening of a "chargeable event". A chargeable event includes any distribution payments to Shareholders or any encashment, redemption, cancellation or transfer of shares.

No Irish tax will arise on the Company in respect of chargeable events in respect of:

- (a) a shareholder who is neither Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Company; or the Company has been authorized by the Irish Revenue to make gross payments in the absence of appropriate declarations; and
- (b) certain exempted Irish tax resident Shareholders who have provided the Company with the necessary signed statutory declarations.

Any transaction (which might otherwise be a chargeable event) in relation to shares held in a recognized clearing system as designated by order of the Irish Revenue Commissioners will not constitute a chargeable event. It is the current intention of the Directors that all the Shares in the Company will be held in a recognized clearing system.

Dividends, interest and capital gains (if any) received on investments made by the Company may be subject to withholding taxes imposed by the country from which the investment income/gains are received and such taxes may not be recoverable by the Company or its shareholders.

13. EVENTS SINCE THE PERIOD END

Since the balance sheet date of 30 June 2020, there have been no other material events that could impair the integrity of the information presented in the financial statements or requiring disclosure.

14. APPROVAL OF FINANCIAL STATEMENTS

The Board of Directors approved the financial statements on 28 August 2020.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

PORTFOLIO OF INVESTMENTS - LGT DYNAMIC PROTECTION SUB-FUND

	Nominal Value 30.06.2020 (USD)	Fair Value as at 30.06.2020 (USD)	% of Net Asset Value
Government bonds			
TREASURY BILL B 07/02/20	20,000,000	19,999,960	5.81
TREASURY BILL B 07/09/20	25,000,000	24,999,425	7.27
TREASURY BILL B 07/16/20	20,000,000	19,999,080	5.81
TREASURY BILL B 07/23/20	15,000,000	14,998,905	4.36
TREASURY BILL B 07/30/20	20,000,000	19,998,080	5.81
TREASURY BILL B 08/13/20	20,000,000	19,997,040	5.81
TREASURY BILL B 08/20/20	20,000,000	19,996,560	5.81
TREASURY BILL B 08/27/20	15,000,000	14,997,000	4.36
TREASURY BILL B 09/03/20	25,000,000	24,994,225	7.27
TREASURY BILL B 11/12/20	12,000,000	11,993,472	3.49
TREASURY BILL B 11/27/20	25,000,000	24,984,750	7.27
TREASURY BILL B 12/03/20	20,000,000	19,987,400	5.81
TREASURY BILL B 12/10/20	25,000,000	24,983,550	7.26
TREASURY BILL B 12/17/20	25,000,000	24,983,425	7.26
Total government bonds (2019: 277,147,180)		286,912,872	83.40

	Open position as at 30.06.2020	Unrealized gain/(loss) 30.06.2020 (USD)	% Net Asset Value
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FINANCIAL DERIVATIVE INSTRUMENTS

Futures Positions

Long positions

EURO

DAX INDEX FUTURE SEP20	11	54,880	0.02
EURO-BUND FUTURE SEP20	1,406	2,007,764	0.58
3MO EURO EURIBOR SEP20	9,378	1,472,608	0.43
Total (2019: nil)		3,535,252	1.03

UNITED STATES DOLLAR

NASDAQ 100 E-MINI SEP20	22	128,750	0.04
CBOE VIX FUTURE SEP20	28	(31,700)	(0.01)
CBOE VIX FUTURE AUG20	45	(67,875)	(0.02)
CBOE VIX FUTURE JUL20	55	(129,625)	(0.04)
JPN YEN CURR FUT SEP20	416	(487,338)	(0.14)
GOLD 100 OZ FUTR AUG20	759	3,852,160	1.12
90DAY EURO\$ FUTR MAR21	2,024	3,683,375	1.07
90DAY EURO\$ FUTR JUN21	2,024	3,827,138	1.11
90DAY EURO\$ FUTR SEP21	2,024	1,061,288	0.31
90DAY EURO\$ FUTR DEC21	2,024	211,200	0.06
US 10YR NOTE (CBT)SEP20	2,159	2,026,016	0.59
90DAY EURO\$ FUTR SEP20	9,823	1,039,725	0.30
Total (2019: (467,789))		15,113,114	4.39
Total long positions (2019: (467,789))		18,648,366	5.42

Short positions

EURO

CAC40 10 EURO FUT JUL20	(231)	(4,503)	(0.00)
EURO STOXX 50 SEP20	(699)	(188,017)	(0.06)
Total (2019: 111,257)		(192,520)	(0.06)

GREAT BRITAIN POUND

FTSE 100 IDX FUT SEP20	(189)	(15,987)	(0.00)
Total (2019: 5,464)		(15,987)	(0.00)

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

PORTFOLIO OF INVESTMENTS - LGT DYNAMIC PROTECTION SUB-FUND
(continued)

	Open position as at 30.06.2020	Unrealized gain/(loss) 30.06.2020 (USD)	% Net Asset Value
FINANCIAL DERIVATIVE INSTRUMENTS			
Futures Positions (continued)			
Short positions			
UNITED STATES DOLLAR			
PALLADIUM FUTURE SEP20	(6)	27,170	0.01
COPPER FUTURE SEP20	(26)	(68,250)	(0.02)
GASOLINE RBOB FUT AUG20	(26)	(76,054)	(0.02)
NY HARB ULSD FUT AUG20	(27)	(72,689)	(0.02)
WTI CRUDE FUTURE AUG20	(30)	(18,900)	(0.01)
LME NICKEL-19 AUG 20	(39)	61,659	0.02
LOW SU GASOIL G AUG20	(41)	(106,600)	(0.03)
BRENT CRUDE FUTR SEP20	(53)	(142,570)	(0.04)
PLATINUM FUTURE OCT20	(53)	(53,335)	(0.02)
LME LEAD-19 AUG 20	(68)	(19,125)	(0.01)
E-MINI RUSS 2000 SEP20	(80)	(80,180)	(0.02)
S&P500 EMINI FUT SEP20	(118)	(324,180)	(0.09)
LME -20200819	(119)	(29,794)	(0.01)
NEW ZEALAND \$ FUT SEP20	(132)	(24,840)	(0.01)
LME PRI-19 AUG 20	(264)	(54,450)	(0.02)
MEXICAN PESO FUT SEP20	(482)	167,820	0.05
90DAY EURO\$ FUTR MAR23	(2,024)	(1,890,750)	(0.55)
90DAY EURO\$ FUTR JUN23	(2,024)	(256,825)	(0.07)
90DAY EURO\$ FUTR SEP22	(2,024)	(3,738,088)	(1.09)
90DAY EURO\$ FUTR DEC22	(2,024)	(3,914,313)	(1.14)
Total (2019: 1,567,962)		(10,614,294)	(3.09)
Total short positions (2018: 1,684,683)		(10,822,801)	(3.15)
Counterparty: J.P. Morgan Securities LLC			
Total futures positions (2019: 1,216,897)		7,825,565	2.27
Forward Contracts			
		Unrealized gain/(loss) 30.06.2020 (USD)	% Net Asset Value
Fund Buys	Fund Sells	Maturity date	
EUR 398,866	USD 434,572	31 July 2020	14,153 0.01
EUR 33,313	USD 36,058	31 July 2020	1,420 0.00
EUR 19,000	USD 20,597	31 July 2020	778 0.00
EUR 30,397	USD 32,999	31 July 2020	1,197 0.00
EUR 7,090	USD 7,800	31 July 2020	177 0.00
USD 64,152	EUR 58,470	31 July 2020	(1,627) (0.00)
USD 133,691	EUR 122,064	31 July 2020	(3,631) (0.00)
USD 25,109	EUR 22,897	31 July 2020	(650) (0.00)
EUR 301,042	USD 331,804	28 August 2020	7,077 0.00
EUR 30,167	USD 34,010	28 August 2020	(50) (0.00)
EUR 17,916	USD 20,125	28 August 2020	42 0.00
USD 24,629	EUR 22,370	28 August 2020	(553) (0.00)
USD 21,200	EUR 18,863	28 August 2020	(34) (0.00)
USD 19,457	EUR 17,231	28 August 2020	60 0.00
USD 29,904	EUR 26,398	28 August 2020	188 0.00
EUR 301,042	USD 338,494	30 September 2020	645 0.00
Counterparty: BNP Paribas Securities Services, Dublin Branch			
Net unrealized gain on forward currency contracts (2019: 8,925)		19,192	0.01
		Fair Value as at 30.06.2020 (USD)	% Net Asset Value
Total Investments		294,757,629	85.68
Other Assets and Liabilities, net		49,257,763	14.32
Total Net Assets		344,015,392	100.00

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

PORTFOLIO OF INVESTMENTS - LGT RISK PREMIA SUB-FUND

	Nominal Value 30.06.2020 (USD)	Fair Value as at 30.06.2020 (USD)	% of Net Asset Value
Government bonds			
TREASURY BILL B 07/16/20	10,000,000	9,999,540	3.05
TREASURY BILL B 07/23/20	15,000,000	14,998,905	4.58
TREASURY BILL B 07/30/20	20,000,000	19,998,080	6.10
TREASURY BILL B 08/06/20	20,000,000	19,997,520	6.10
TREASURY BILL B 08/13/20	10,000,000	9,998,520	3.05
TREASURY BILL B 08/20/20	15,000,000	14,997,420	4.58
TREASURY BILL B 08/27/20	10,000,000	9,998,000	3.05
TREASURY BILL B 09/03/20	15,000,000	14,996,535	4.57
TREASURY BILL B 09/10/20	10,000,000	9,997,510	3.05
TREASURY BILL B 10/08/20	20,000,000	19,992,100	6.10
TREASURY BILL B 10/15/20	20,000,000	19,991,680	6.10
TREASURY BILL B 10/22/20	20,000,000	19,991,060	6.10
TREASURY BILL B 10/29/20	20,000,000	19,990,340	6.10
TREASURY BILL B 11/05/20	15,000,000	14,992,065	4.57
TREASURY BILL B 11/12/20	15,000,000	14,991,840	4.57
TREASURY BILL B 12/03/20	22,000,000	21,986,140	6.71
TREASURY BILL B 12/10/20	10,000,000	9,993,420	3.05
Total government bonds (2019: 264,054,494)		266,910,675	81.43

	Open position as at 30.06.2020	Unrealized gain/(loss) 30.06.2020 (USD)	% Net Asset Value
FINANCIAL DERIVATIVE INSTRUMENTS			
Total Return Swaps			
United States of America			
THE LGT GLOBAL ERP 2x LEVERAGED STRATEGY_LGT_JPM TRS	610,000	-	0.00
Total (Counterparty: J.P. Morgan Securities LLC) (2019: nil)		-	0.00

Futures Positions

Long positions

AUSTRALIAN DOLLAR

90-DAY BANK BILL SEP20	25	-	0.00
90-DAY BANK BILL MAR22	63	2,783	0.00
90-DAY BANK BILL SEP21	72	4,887	0.00
SPI 200 FUTURES SEP20	83	91,930	0.03
90-DAY BANK BILL JUN21	84	3,004	0.00
90-DAY BANK BILL JUN22	88	13,435	0.00
90-DAY BANK BILL DEC21	94	(475)	(0.00)
90-DAY BANK BILL MAR21	124	15,173	0.01
90-DAY BANK BILL DEC20	192	25,202	0.01
AUST 10Y BOND FUT SEP20	578	789,024	0.24
Total (2019: (2,588,987))		944,963	0.29

CANADIAN DOLLAR

BANK ACCEPT FUTR DEC20	27	744	0.00
BANK ACCEPT FUTR SEP20	32	1,441	0.00
BANK ACCEPT FUTR JUN21	69	6,968	0.00
BANK ACCEPT FUTR MAR21	87	2,341	0.00
BANK ACCEPT FUTR MAR22	104	35,014	0.01
BANK ACCEPT FUTR SEP21	111	31,094	0.01
BANK ACCEPT FUTR JUN22	115	6,224	0.00
CAN 10YR BOND FUT SEP20	132	27,482	0.01
BANK ACCEPT FUTR DEC21	135	35,023	0.01
S&P/TSX 60 IX FUT SEP20	150	9,746	0.01
Total (2019: (57,796))		156,077	0.05

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

PORTFOLIO OF INVESTMENTS - LGT RISK PREMIA SUB-FUND
(continued)

	Open position as at 30.06.2020	Unrealized gain/(loss) 30.06.2020 (USD)	% Net Asset Value
FINANCIAL DERIVATIVE INSTRUMENTS			
Futures Positions (continued)			
<i>Long positions (continued)</i>			
EURO			
EURO-BUXL 30Y BND SEP20	1	4,047	0.00
3MO EURO EURIBOR SEP20	3	(42)	(0.00)
SHORT EURO-BTP FU SEP20	4	708	0.00
3MO EURO EURIBOR JUN21	19	3,471	0.00
EURO STOXX 50 SEP20	65	69,229	0.02
FTSE/MIB IDX FUT SEP20	151	528,443	0.16
IBEX 35 INDX FUTR JUL20	190	38,552	0.01
CAC40 10 EURO FUT JUL20	498	740,490	0.23
Total (2019: (1,008,731))		1,384,898	0.42
GREAT BRITAIN POUND			
90DAY STERLING FU DEC20	37	1,718	0.00
90DAY STERLING FU SEP20	41	3,173	0.00
90DAY STERLING FU MAR21	60	4,179	0.00
Total (2019: (16,578))		9,070	0.00
SWISS FRANC			
EURO CHF 3MO ICE JUN21	90	3,643	0.00
EURO CHF 3MO ICE SEP21	153	5,200	0.00
EURO CHF 3MO ICE DEC21	179	12,274	0.01
EURO CHF 3MO ICE MAR22	257	(1,452)	(0.00)
EURO CHF 3MO ICE JUN22	302	1,267	0.00
Total (2019: (457,601))		20,932	0.01
UNITED STATES DOLLAR			
LME TIN-19 AUG 20	1	365	0.00
PALLADIUM FUTURE SEP20	1	1,790	0.00
US ULTRA BOND CBT SEP20	1	(1,906)	(0.00)
LME COPPER-19 AUG 20	2	12,700	0.01
US LONG BOND(CBT) SEP20	2	(391)	(0.00)
SILVER FUTURE SEP20	3	8,505	0.00
US 10YR ULTRA FUT SEP20	5	1,984	0.00
CBOE VIX FUTURE OCT20	6	(5,810)	(0.00)
CBOE VIX FUTURE NOV20	13	(12,325)	(0.00)
CBOE VIX FUTURE DEC20	20	(36,600)	(0.01)
US 5YR NOTE (CBT) SEP20	37	9,625	0.00
COPPER FUTURE SEP20	39	63,975	0.02
BRENT CRUDE FUTR SEP20	47	43,210	0.01
90DAY EURO\$ FUTR SEP20	54	1,725	0.00
GOLD 100 OZ FUTR AUG20	63	307,550	0.09
US 2YR NOTE (CBT) SEP20	65	3,945	0.00
90DAY EURO\$ FUTR MAR21	74	9,250	0.00
EURO FX CURR FUT SEP20	93	(92,803)	(0.03)
90DAY EURO\$ FUTR DEC20	104	4,750	0.00
CBOE VIX FUTURE SEP20	104	(146,550)	(0.04)
NEW ZEALAND \$ FUT SEP20	119	(59,520)	(0.02)
GBP CURRENCY FUT SEP20	193	(331,719)	(0.10)
RUSSIAN RUBLE FUT SEP20	195	(227,063)	(0.07)
BRAZIL REAL FUT AUG20	289	(163,170)	(0.05)
C\$ CURRENCY FUT SEP20	314	(193,964)	(0.06)

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

PORTFOLIO OF INVESTMENTS - LGT RISK PREMIA SUB-FUND
(continued)

	Open position as at 30.06.2020	Unrealized gain/(loss) 30.06.2020 (USD)	% Net Asset Value
FINANCIAL DERIVATIVE INSTRUMENTS			
Futures Positions (continued)			
<i>Long positions (continued)</i>			
UNITED STATES DOLLAR (continued)			
MEXICAN PESO FUT SEP20	447	(422,880)	(0.13)
MSCI EMGMKT SEP20	644	(120,110)	(0.04)
US 10YR NOTE (CBT)SEP20	798	414,844	0.13
SGX NIFTY 50 JUL20	1,668	(278,271)	(0.08)
Total (2019: 1,952,809)		(1,208,864)	(0.37)
Total long positions (2019: (2,591,981))*		1,307,076	0.40
*Includes Hong Kong Dollar (1,380), Japanese Yen (257,160), Swedish Krona (156,557)			
<i>Short positions</i>			
EURO			
EURO-SCHATZ FUT SEP20	(7)	(551)	(0.00)
AMSTERDAM IDX FUT JUL20	(17)	32,785	0.01
3MO EURO EURIBOR JUN22	(24)	(2,698)	(0.00)
DAX INDEX FUTURE SEP20	(27)	(228,598)	(0.07)
3MO EURO EURIBOR DEC20	(50)	(7,027)	(0.00)
3MO EURO EURIBOR DEC21	(56)	(10,231)	(0.00)
3MO EURO EURIBOR MAR22	(56)	(8,840)	(0.00)
3MO EURO EURIBOR SEP21	(62)	(15,248)	(0.01)
EURO-OAT FUTURE SEP20	(206)	(353,367)	(0.11)
EURO-BUND FUTURE SEP20	(358)	(756,789)	(0.23)
Total (2019: 327,850)		(1,350,564)	(0.41)
GREAT BRITAIN POUND			
FTSE 100 IDX FUT SEP20	(3)	594	0.00
LONG GILT FUTURE SEP20	(14)	(87)	(0.00)
90DAY STERLING FU MAR22	(58)	(11,017)	(0.00)
90DAY STERLING FU SEP21	(64)	(17,889)	(0.01)
90DAY STERLING FU DEC21	(79)	(15,745)	(0.01)
90DAY STERLING FU JUN21	(90)	(8,427)	(0.00)
90DAY STERLING FU JUN22	(97)	(14,640)	(0.00)
Total (2019: 445,188)		(67,211)	(0.02)
HONG KONG DOLLAR			
HSCEI FUTURES JUL20	(2)	1,110	0.00
HANG SENG IDX FUT JUL20	(6)	2,684	0.00
Total (2019: 38,341)		3,794	0.00
JAPANESE YEN			
JPN 10Y BOND(OSE) SEP20	(32)	8,903	0.00
NIKKEI 225 (OSE) SEP20	(151)	306,501	0.10
Total (2019: (70,903))		315,404	0.10
SINGAPORE DOLLAR			
MSCI SING IX ETS JUL20	(247)	(30,208)	(0.01)
Total (2019: 70,623)		(30,208)	(0.01)
SWISS FRANC			
EURO CHF 3MO ICE MAR21	(57)	(3,009)	(0.00)
SWISS MKT IX FUTR SEP20	(180)	(485,017)	(0.15)
EURO CHF 3MO ICE SEP20	(345)	(11,350)	(0.00)
EURO CHF 3MO ICE DEC20	(694)	(16,709)	(0.01)
Total (2019: (63,049))		(516,085)	(0.16)

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

PORTFOLIO OF INVESTMENTS - LGT RISK PREMIA SUB-FUND
(continued)

	Open position as at 30.06.2020	Unrealized gain/(loss) 30.06.2020 (USD)	% Net Asset Value
FINANCIAL DERIVATIVE INSTRUMENTS			
Futures Positions (continued)			
<i>Short positions (continued)</i>			
SWEDISH KRONA			
OMXS30 IND FUTURE JUL20	(743)	(332,757)	(0.10)
Total (2019: nil)		(332,757)	(0.10)
UNITED STATES DOLLAR			
GASOLINE RBOB FUT AUG20	(5)	(13,734)	(0.01)
LOW SU GASOIL G AUG20	(5)	(13,000)	(0.01)
NY HARB ULSD FUT AUG20	(5)	(13,461)	(0.01)
LME NICKEL-19 AUG 20	(6)	9,486	0.00
PLATINUM FUTURE OCT20	(6)	(6,270)	(0.00)
WTI CRUDE FUTURE AUG20	(8)	(5,040)	(0.00)
LME LEAD-19 AUG 20	(13)	(3,656)	(0.00)
90DAY EURO\$ FUTR DEC21	(16)	(2,000)	(0.00)
E-MINI RUSS 2000 SEP20	(17)	(19,035)	(0.01)
SA RAND CURR(CME) SEP20	(21)	20,738	0.01
LME -20200819	(24)	(1,950)	(0.00)
90DAY EURO\$ FUTR MAR22	(28)	(1,050)	(0.00)
90DAY EURO\$ FUTR JUN22	(49)	(7,350)	(0.00)
LME PRI-19 AUG 20	(61)	(12,581)	(0.00)
S&P500 EMINI FUT SEP20	(79)	(277,290)	(0.09)
DJIA MINI E-CBOT SEP20	(85)	(109,525)	(0.03)
90DAY EURO\$ FUTR SEP21	(89)	(167,750)	(0.05)
NASDAQ 100 E-MINI SEP20	(93)	(334,030)	(0.10)
JPN YEN CURR FUT SEP20	(110)	(78,500)	(0.02)
90DAY EURO\$ FUTR JUN21	(111)	(186,350)	(0.06)
CBOE VIX FUTURE AUG20	(138)	192,590	0.06
AUDUSD CRNCY FUT SEP20	(173)	93,742	0.03
CBOE VIX FUTURE JUL20	(187)	(7,425)	(0.00)
CHF CURRENCY FUT SEP20	(401)	(126,369)	(0.04)
MSCI TAIWAN INDEX JUL20	(446)	(290)	(0.01)
Total (2019: (511,624))		(1,070,100)	(0.33)
Total short positions (2019: 2,382,733)*		(3,047,727)	(0.93)
*includes Australian Dollar 100,995, Canadian Dollar 2,045,312			
Counterparty: J.P. Morgan Securities LLC			
Total futures positions (2019: (209,248))		(1,740,651)	(0.53)
		Fair Value as at 30.06.2020 (USD)	% Net Asset Value
Total Investments		265,170,024	80.90
Other Assets and Liabilities, net		62,622,213	19.10
Total Net Assets		327,792,237	100.00

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

PORTFOLIO OF INVESTMENTS - LGT AI NEWS-BASED TRADING SUB-FUND

	Shares as at 30.06.2020 (USD)	Fair Value as at 30.06.2020 (USD)	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES			
Collective investment schemes – not listed			
Crown Cash Management Plc, Class A (USD)	23,610	24,974,829	65.71
Total collective investment schemes (2019: 10,898,340)		24,974,829	65.71
	Open position as at 30.06.2020	Unrealized gain/(loss) 30.06.2020 (USD)	% Net Asset Value
FINANCIAL DERIVATIVE INSTRUMENTS			
Futures Positions			
<i>Long positions</i>			
EURO			
AMSTERDAM IDX FUT JUL20	7	(5,115)	(0.01)
DAX INDEX FUTURE SEP20	14	29,133	0.08
CAC40 10 EURO FUT JUL20	19	(2,918)	(0.01)
Total (2019: nil)		21,100	0.06
GREAT BRITAIN POUND			
FTSE 100 IDX FUT SEP20	24	(6,375)	(0.02)
Total (2019: nil)		(6,375)	(0.02)
JAPANESE YEN			
NIKKEI 225 (OSE) SEP20	42	(66,772)	(0.18)
Total (2019: nil)		(66,772)	(0.18)
SWISS FRANC			
SWISS MKT IX FUTR SEP20	9	(8,911)	(0.02)
Total (2019: nil)		(8,911)	(0.02)
UNITED STATES DOLLAR			
NASDAQ 100 E-MINI SEP20	38	11,755	0.03
DJIA MINI E-CBOT SEP20	59	(28,980)	(0.08)
S&P500 EMINI FUT SEP20	148	(59,120)	(0.15)
Total (2019: nil)		(76,345)	(0.20)
Total long positions (2019: nil)		(137,303)	(0.36)
Counterparty: Goldman Sachs International			
Total futures positions (2019: (nil))		(137,303)	(0.36)
		Fair Value as at 30.06.2020 (USD)	% Net Asset Value
Total Investments		24,837,526	65.35
Other Assets and Liabilities, net		13,170,085	34.65
Total Net Assets		38,007,611	100.00

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

PORTFOLIO OF INVESTMENTS - LGT CROWN DIVERSIFIED TREND SUB-FUND

	Shares as at 30.06.2020 (USD)	Fair Value as at 30.06.2020 (USD)	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES			
Collective investment schemes – not listed			
Crown Cash Management Plc, Class A (USD)	17,427	18,434,197	20.23
Total Long Only Fixed Income (2019: 9,415,241)		18,434,197	20.23
Crown/Trend 21 Segregated Portfolio	7,504	7,786,304	8.54
Crown/Trend 22 Segregated Portfolio	8,692	8,371,945	9.19
Crown/Trend 23 Segregated Portfolio	6,823	9,210,884	10.11
Crown/Trend 24 Segregated Portfolio	5,712	8,140,401	8.93
Crown/Trend 25 Segregated Portfolio	9,323	7,066,602	7.76
Crown/Trend 26 Segregated Portfolio	1,928	7,904,152	8.67
Crown/Trend 27 Segregated Portfolio	6,008	5,935,012	6.51
Total CTA/Macro (2019: 20,207,415)		54,415,300	59.71
Total collective investment schemes (2019: 29,622,656)		72,849,497	79.94
		Fair Value as at 30.06.2020 (USD)	% Net Asset Value
Total Investments		72,849,497	79.94
Other Assets and Liabilities, net		18,282,805	20.06
Total Net Assets		91,132,302	100.00

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

PORTFOLIO OF INVESTMENTS - LGT CROWN SYSTEMATIC TRADING SUB-FUND

	Shares as at 30.06.2020 (USD)	Fair Value as at 30.06.2020 (USD)	% of Net Asset Value
COLLECTIVE INVESTMENT SCHEMES			
Collective investment schemes – not listed			
Crown Cash Management Plc, Class A (USD)	7,393	7,820,014	1.40
Total Long Only Fixed Income (2019: nil)		7,820,014	1.40
Arrowstreet Capital Global Equity Long/Short Greenway Fund Limited	850,671	80,891,413	14.49
CC&L Q Global Equity Market Neutral Fund Ltd., Class B	70,925	72,300,901	12.95
Total ARP (2019: 164,834,437)		153,192,314	27.44
Crown/Crabell Segregated Portfolio	17,306	26,521,433	4.75
Crown/FM Segregated Portfolio	1,961	5,755,194	1.03
Crown/Transtrend Segregated Portfolio	2,741	15,206,137	2.72
Crown/Trend 23 Segregated Portfolio	14,065	18,987,908	3.40
Crown/Trend 26 Segregated Portfolio	3,468	14,215,903	2.55
Crown/Trend 27 Segregated Portfolio	11,854	11,710,631	2.10
Crown/Quant Macro 11 Segregated Portfolio	24,913	34,317,749	6.15
Crown/Quant Macro 12 Segregated Portfolio	11,176	26,776,622	4.80
Crown/Quant Macro 13 Segregated Portfolio	21,102	36,405,258	6.52
Crown/Quant Macro 15 Segregated Portfolio	30,345	25,271,669	4.53
Florin Court Capital Fund, Class A USD	605,959	65,122,880	11.67
Total CTA/Macro (2019: 250,462,829)		280,291,384	50.22
Voleon International Investors, Ltd, Class A	113,324	16,503,632	2.96
Voloridge Fund, Ltd	29,186	39,447,876	7.07
Voloridge Sustainability Fund, Ltd	10,000	10,348,425	1.85
Total HF (2019: 64,146,761)		66,299,933	11.88
Voleon Institutional Strategies International, Ltd, Class A	40,166	48,655,143	8.72
Total Quantitative Equity (2019: 49,984,869)		48,655,143	8.72
Total collective investment schemes (2019: 529,428,896)		556,258,788	99.66
		Fair Value as at 30.06.2020 (USD)	% Net Asset Value
Total Investments		556,258,788	99.66
Other Assets and Liabilities, net		1,877,642	0.34
Total Net Assets		558,136,430	100.00

CROWN A GENERIX PLC
SUPPLEMENTAL INFORMATION
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED FINANCIAL INFORMATION

Total Expense Ratio ("TER")		Basis Points			
Fund	Class	30 June 2020	30 June 2020*	30 June 2019	30 June 2019*
LGT Dynamic Protection Sub-Fund	A	9.09	-	12.57	-
	B	536.33	4.77%	62.14	-
	D	395.64	3.36%	61.93	-
	G	586.48	5.27%	89.84	0.28%
	H	83.01	-	-	-
LGT Risk Premia Sub-Fund	A	8.76	-	25.25	-
LGT AI News-Based Trading Sub-Fund	A	26.98	-	37.79	-
	B	655.88	5.28%	327.30	2.04%
LGT Crown Diversified Trend Sub-Fund	A	13.44	-	16.10	-
	B	62.78	-	68.84	-
	D	113.22	-	118.24	-
LGT Crown Systematic Trading Sub-Fund	A	8.46	-	13.97	-
	B	128.24	-	136.49	-
	C	83.30	-	-	-

*of which performance fees in percentage

Note:

1. Total expenses exclude commission costs and interest expense, but includes performance fees.
2. The total expense ratio (TER) is calculated by dividing total expenses by an average NAV of each sub-fund and allocated to each class as follows: $(TER/12) \times \text{No of months share class in issue}$

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED FINANCIAL INFORMATION
(continued)

Portfolio Turnover Rate (“PTO”) (in %)

	For the period ended 30 June 2020	For the period ended 30 June 2019
Sub-Fund		
LGT Dynamic Protection Sub-Fund	162.88	198.10
LGT Risk Premia Sub-Fund	184.81	120.69
LGT AI News-Based Trading Sub-Fund	(3.00)	(23.49)
LGT Crown Diversified Trend Sub-Fund	68.80	(20.57)
LGT Crown Systematic Trading Sub-Fund	22.13	(4.67)

Note:

1. The PTO is calculated as the sum of investments purchased and sold (gross) during the period less capital subscribed and redeemed during the period (gross) divided by the average assets under management for the period.

CROWN A GENERIX PLC
UNAUDITED FINANCIAL STATEMENTS
FOR THE SIX MONTHS ENDED 30 JUNE 2020

UNAUDITED FINANCIAL INFORMATION
(continued)

Change in Net Asset Value per Share over three years.

Fund	Class	Launch Date	% Year to Date Return ¹⁾			Net Asset Value per Share at 30/06/2020
			2018	2019	2020 ²⁾	
LGT Dynamic Protection Sub-Fund	A	02/09/2014	7.89	(2.73)	29.48	USD 1,472.65
	B	30/12/2014	7.34	(3.24)	25.79	USD 1,318.18
	D	18/11/2015	4.19	(6.18)	26.32	EUR 1,184.33
	G	21/03/2018	3.52	(3.71)	25.84	USD 1,254.38
	H	23/12/2019	-	0.04	28.99	USD 1,290.45
LGT Risk Premia Sub-Fund	A	01/04/2016	(0.13)	9.69	(3.75)	USD 1,210.42
LGT AI News-Based Trading Sub-Fund	A	03/01/2019	-	16.13	19.19	USD 1,384.16
	B	03/01/2019	-	12.83	15.69	USD 1,305.29
LGT Crown Diversified Trend Sub-Fund	A	05/05/2019	-	2.03	6.08	USD 1,082.35
	B	05/05/2019	-	4.39	5.82	USD 1,104.59
	D	13/05/2019	-	4.21	5.56	USD 1,099.99
LGT Crown Systematic Trading Sub-Fund	A	05/05/2019	-	1.30	(3.13)	USD 1,039.91
	B	13/05/2019	-	1.35	(3.71)	USD 975.86
	C	01/12/2019	-	0.75	(3.55)	USD 971.82

Note:

1. The year to date returns is calculated since launch if the class was launched during the year.
2. For 2020, the return for the period 1 January 2020 to 30 June 2020 has not been annualised.