

# LGT CP Alpha Indexing Fund (CHF) B

## July 2024 (MTD 0.49%)

Past performance does not predict future returns.

Marketing material

### Manager commentary

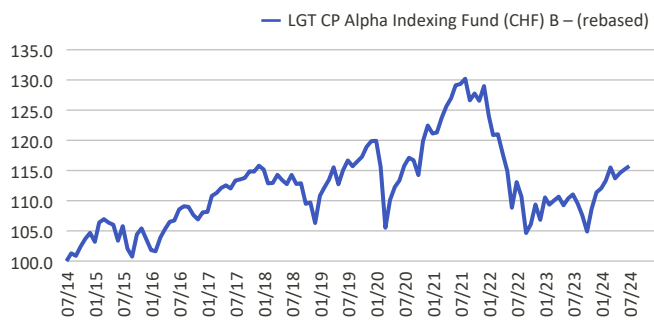
Equity markets gyrated during the month of July as general optimism gave way to a cooling of artificial intelligence-related fantasies and a reassessment of various political event risks. Most notably, previous market leaders started to drag equity indexes lower, while laggards staged a comeback. This rotation encompassed the biggest names in tech, but engulfed many sectors, styles, and regions more broadly. With the disinflation trend intact, government bond prices were bid up. The one exception being the Bank of Japan, which raised rates at the end of July and triggered a strong reversal in the Japanese yen as short positions and carry trades unwound. We decided to close our long-standing tactical underweight in global listed real estate, an asset class that has significantly lagged the broader market. US inflation came in lower, corroborating the thesis that disinflation remains on track and that the Fed can move to lower interest rates. The increase was financed by reducing US equities.

### Key facts

|                     |                                       |
|---------------------|---------------------------------------|
| NAV per share       | CHF 1,059.54                          |
| Fund AuM            | CHF 191.92 m                          |
| Inception           | 30 April 2009                         |
| Fund domicile       | Liechtenstein                         |
| Investment manager  | LGT Capital Partners Ltd              |
| Distribution        | None, retains profits                 |
| ISIN                | LI1240335748                          |
| Bloomberg ticker    | LGCAPF LE                             |
| Reference currency  | CHF                                   |
| Benchmark           | Pictet LPP 40 Plus (CHF) (PI)         |
| SFDR classification | Art. 8                                |
| Peer group          | Morningstar – CHF Moderate Allocation |

### Performance

31 Jul 2014 – 31 Jul 2024



### Risk indicator (SRI)



Investors should consider the following risks: Market risks, Liquidity risks, Operational risks, Political and legal risks, Credit / counterparty risks, Currency risks and Issuer default risk (see details in the glossary). Professional advice recommended.

### Performance summary (CHF)

|                      | Fund   | Peer group |
|----------------------|--------|------------|
| Last month           | 0.49%  | 0.95%      |
| Year-to-date         | 3.92%  | 7.17%      |
| Last 36 months p.a.  | -3.63% | -0.99%     |
| Last 60 months p.a.  | -0.16% | 1.80%      |
| Last 120 months p.a. | 1.47%  | 2.16%      |

### Statistics (36 months)

|                              | Fund    | Peer group |
|------------------------------|---------|------------|
| Volatility p.a.              | 8.19%   | 7.52%      |
| Sharpe ratio                 | < 0     | < 0        |
| Tracking Error               | 1.81%   |            |
| Information ratio            | < 0     |            |
| Maximum draw down            | -19.63% | -16.50%    |
| Max. draw down period (mths) | 13      | 13         |

### Investment terms

|                     |        |
|---------------------|--------|
| Issue/redemption    | daily  |
| Minimum investment  | 1 unit |
| Management fee p.a. | 0.90%  |
| Performance fee     | No     |
| Operations fee p.a. | 0.15%  |

### Monthly returns – LGT CP Alpha Indexing Fund, share class B CHF (UCITS)

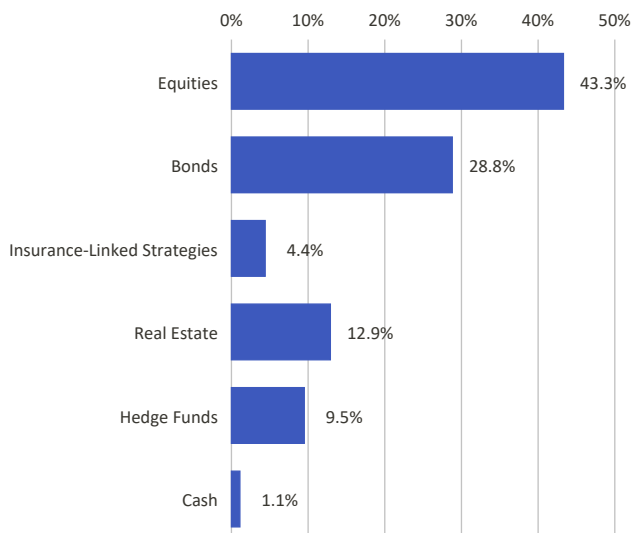
| Year | Jan   | Feb   | Mar   | Apr   | May   | Jun   | Jul  | Aug   | Sep   | Oct   | Nov   | Dec   | Total  |
|------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|--------|
| 2024 | 0.6%  | 1.1%  | 2.0%  | -1.6% | 0.8%  | 0.5%  | 0.5% |       |       |       |       |       | 3.9%   |
| 2023 | 3.5%  | -1.1% | 0.6%  | 0.6%  | -1.3% | 1.0%  | 0.6% | -1.4% | -1.8% | -2.5% | 3.6%  | 2.5%  | 4.3%   |
| 2022 | -3.8% | -2.6% | 0.1%  | -2.5% | -2.5% | -5.3% | 3.9% | -2.1% | -5.4% | 1.4%  | 3.1%  | -2.3% | -17.2% |
| 2021 | -1.1% | 0.1%  | 2.0%  | 1.5%  | 1.1%  | 1.7%  | 0.2% | 0.7%  | -2.7% | 0.9%  | -0.9% | 1.9%  | 5.3%   |
| 2020 | 0.0%  | -3.6% | -8.7% | 4.4%  | 1.9%  | 1.0%  | 2.1% | 1.2%  | -0.4% | -2.1% | 4.9%  | 2.2%  | 2.2%   |
| 2019 | 4.3%  | 1.2%  | 1.2%  | 1.8%  | -2.4% | 2.1%  | 1.4% | -0.8% | 0.7%  | 0.7%  | 1.4%  | 0.8%  | 12.8%  |
| 2018 | -0.5% | -2.0% | 0.1%  | 1.2%  | -0.8% | -0.6% | 1.4% | -1.3% | 0.1%  | -3.0% | 0.2%  | -3.1% | -8.2%  |
| 2017 | 0.1%  | 2.4%  | 0.4%  | 0.7%  | 0.4%  | -0.5% | 1.2% | 0.2%  | 0.2%  | 1.0%  | -0.0% | 0.8%  | 7.2%   |
| 2016 | -1.7% | -0.2% | 2.2%  | 1.3%  | 1.2%  | 0.2%  | 1.7% | 0.5%  | -0.1% | -1.2% | -0.7% | 1.1%  | 4.3%   |
| 2015 | -1.4% | 3.1%  | 0.5%  | -0.5% | -0.3% | -2.5% | 2.3% | -3.5% | -1.3% | 3.7%  | 0.9%  | -1.7% | -1.0%  |

This performance data is calculated net of all fees and commissions but does not take into account the commissions and costs incurred on the issue and redemption of units. If the currency of an investment is different from the investor's reference currency, the return may decrease as a result of currency fluctuations.

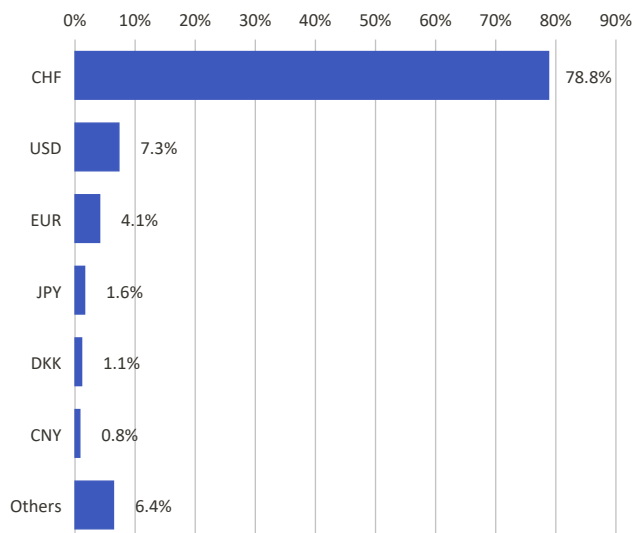
Distribution outside of Europe to qualified investors/professional clients only

Source for all data and charts: LGT Capital Partners Ltd./Datastream

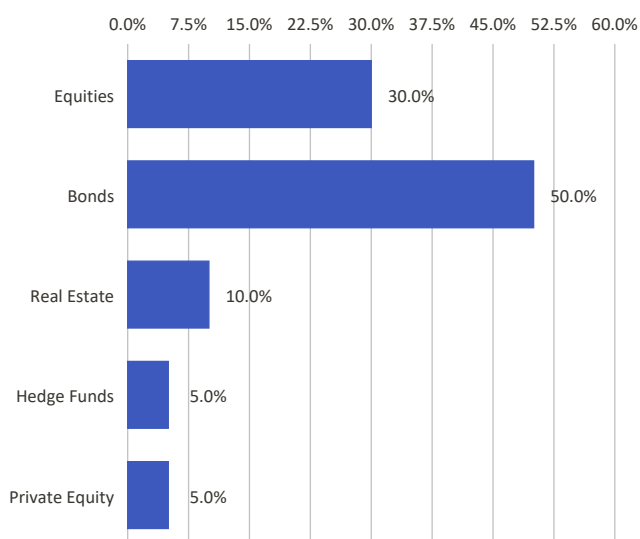
### Current asset allocation



### Current currency allocation



### Benchmark



### Largest holdings

|                          |              |
|--------------------------|--------------|
| 4.38 Us Treasury N/B 28  | 2.6%         |
| Microsoft Corp           | 2.5%         |
| 0.10 Japan Govt 10-Yr 31 | 1.8%         |
| NVIDIA Corp              | 1.8%         |
| 4.62 Us Treasury N/B 25  | 1.7%         |
| Alphabet Inc             | 1.6%         |
| L'Oreal SA               | 1.3%         |
| Taiwan Semiconductor     | 1.2%         |
| 4.62 Us Treasury N/B 26  | 1.1%         |
| Unilever PLC             | 1.1%         |
| <b>Total</b>             | <b>16.8%</b> |

### Performance summary (CHF)

|                      | Fund   | Benchmark |
|----------------------|--------|-----------|
| Last month           | 0.49%  | 1.48%     |
| Year-to-date         | 3.92%  | 7.40%     |
| Last 36 months p.a.  | -3.63% | -0.10%    |
| Last 60 months p.a.  | -0.16% | 2.68%     |
| Last 120 months p.a. | 1.47%  | 3.72%     |

### Statistics (36 months)

|                              | Fund    | Benchmark |
|------------------------------|---------|-----------|
| Volatility p.a.              | 8.19%   | 8.14%     |
| Sharpe ratio                 | < 0     | < 0       |
| Tracking Error               | 2.33%   |           |
| Information ratio            | < 0     |           |
| Maximum draw down            | -19.63% | -16.15%   |
| Max. draw down period (mths) | 13      | 9         |

Lipper Fund Awards 2013: "Best Fund over 3 Years" in Switzerland and Austria in the "Mixed Asset CHF Balanced" category.

This additional peer comparison is for illustrative purposes only, as the benchmark is not investable and in addition assumes a full reclaiming of taxes on dividends at source.

From 1 June 2023 the performances relates to the returns of LGT CP Alpha Indexing Fund a sub-fund of LGT CP Multi-Assets SICAV. From inception until 31 May 2023 the performance relates to the returns of LGT Alpha Indexing Fund, a sub-fund of LGT Multi-Assets SICAV.

All allocations shown on page 2 (excluding the currency-allocation) are based on the CHF-shareclass.

Source for all data and charts: LGT Capital Partners Ltd./Datastream

## Risks

**Market risks:** The risk of losses in an investment arising from adverse movements in market prices.

**Liquidity risks:** The risk that the Fund is unable to meet short term financing demands or has to sell investment securities at lower price levels under the condition of reduced market demand.

**Operational risks:** The risk of the Fund incurring losses as a result of inadequate or failed processes, people or systems failures, or from external or force majeure events.

**Political and legal risks:** The risk of change in rules and standards applied in the jurisdiction of an asset of the Fund. This includes restrictions on currency convertibility, the imposition of taxes or transaction controls, limitations on property rights or other legal risks. Investments in less developed financial markets may expose the Fund to increased operational, legal and political risk.

**Credit / counterparty risks:** The risk that a counterparty fails to meet contractual financial obligations on a timely basis.

**Currency risks:** The risk of losses arising from currency fluctuations, in case the currency of an asset is different from the Fund and/or investor's investment currency.

**Issuer default risk:** The risk of losses of an investment in debt securities or equivalent due to the issuer becoming insolvent.

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