

LGT CP Alpha Indexing Fund (CHF) I1

November 2024 (MTD 1.59%)

Past performance does not predict future returns.

Marketing material

Manager commentary

The market dynamic in November was mainly driven by political, and to a lesser extent, by economic developments. Postelection enthusiasm boosted markets after Donald Trump's victory. The "Trump trade" saw the US 10-year Treasury yield rise before retreating below its initial level by month-end. The US dollar strengthened broadly, and US stocks added to their year-to-date rally. European equities posted more modest gains, while Japanese markets experienced slight declines, and emerging markets suffered the largest losses among major regions. In fixed income, most segments managed to post small gains. The portfolio is broadly diversified across asset classes and instruments and is close to fully invested.

Key facts

| | |
|---------------------|-------------------------------|
| NAV per share | CHF 1,082.02 |
| Fund AuM | CHF 172.54 m |
| Inception | 24 August 2009 |
| Fund domicile | Liechtenstein |
| Investment manager | LGT Capital Partners Ltd |
| Distribution | None, retains profits |
| ISIN | LI1240335763 |
| Bloomberg ticker | LGICALPC LE |
| Reference currency | CHF |
| Benchmark | Pictet LPP 40 Plus (CHF) (PI) |
| SFDR classification | Art. 8 |

Performance

30 Nov 2014 – 30 Nov 2024



Risk indicator (SRI)

lower risk higher risk



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 | Benchmark |
|----------------------|--------|-----------|
| Last month | 1.59% | 2.66% |
| Year-to-date | 5.82% | 10.68% |
| Last 36 months p.a. | -2.00% | 0.79% |
| Last 60 months p.a. | 0.26% | 2.77% |
| Last 120 months p.a. | 1.82% | 3.61% |

Statistics (36 months)

| | Fund | Benchmark |
|------------------------------|---------|-----------|
| Volatility p.a. | 8.16% | 8.18% |
| Sharpe ratio | < 0 | < 0 |
| Tracking Error | 2.43% | |
| Information ratio | < 0 | |
| Maximum draw down | -18.56% | -16.15% |
| Max. draw down period (mths) | 9 | 9 |

Investment terms

| | |
|---------------------|--------|
| Issue/redemption | daily |
| Minimum investment | 1 unit |
| Management fee p.a. | 0.45% |
| Performance fee | No |
| Operations fee p.a. | 0.09% |

Monthly returns – LGT CP Alpha Indexing Fund, share class I1 CHF (UCITS)

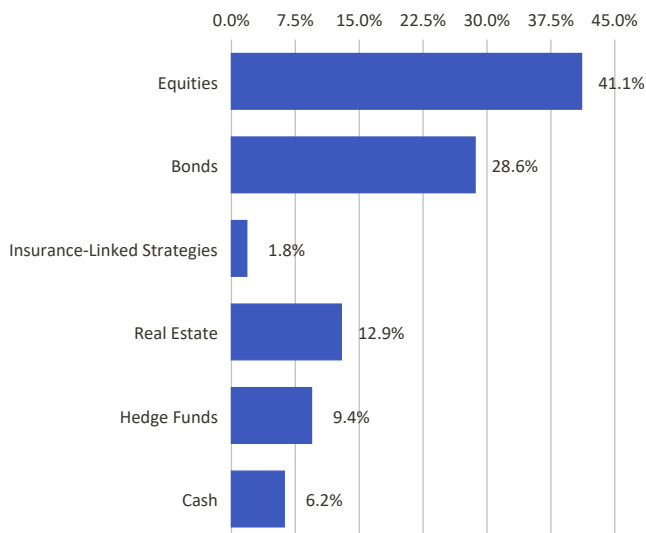
| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec | Total |
|------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|--------|
| 2024 | 0.7% | 1.1% | 2.0% | -1.5% | 0.8% | 0.6% | 0.5% | 0.7% | 0.9% | -1.6% | 1.6% | | 5.8% |
| 2023 | 3.5% | -1.0% | 0.7% | 0.6% | -1.3% | 1.1% | 0.6% | -1.3% | -1.7% | -2.4% | 3.7% | 2.5% | 4.8% |
| 2022 | -3.8% | -2.5% | 0.2% | -2.5% | -2.5% | -5.3% | 3.9% | -2.1% | -5.4% | 1.4% | 3.1% | -2.3% | -16.8% |
| 2021 | -1.0% | 0.2% | 2.0% | 1.6% | 1.1% | 1.7% | 0.2% | 0.7% | -2.7% | 0.9% | -0.9% | 2.0% | 5.9% |
| 2020 | 0.1% | -3.6% | -8.7% | 4.4% | 2.0% | 1.0% | 2.2% | 1.2% | -0.3% | -2.1% | 5.0% | 2.2% | 2.8% |
| 2019 | 4.3% | 1.2% | 1.3% | 1.8% | -2.4% | 2.1% | 1.5% | -0.8% | 0.7% | 0.7% | 1.5% | 0.8% | 13.4% |
| 2018 | -0.5% | -1.9% | 0.1% | 1.2% | -0.7% | -0.5% | 1.4% | -1.3% | 0.2% | -3.0% | 0.2% | -3.0% | -7.6% |
| 2017 | 0.1% | 2.5% | 0.5% | 0.8% | 0.4% | -0.4% | 1.2% | 0.2% | 0.3% | 1.0% | 0.0% | 0.9% | 7.8% |
| 2016 | -1.7% | -0.2% | 2.3% | 1.4% | 1.2% | 0.2% | 1.8% | 0.5% | -0.0% | -1.2% | -0.6% | 1.1% | 4.9% |
| 2015 | -1.4% | 3.1% | 0.6% | -0.5% | -0.3% | -2.4% | 2.4% | -3.5% | -1.2% | 3.7% | 1.0% | -1.7% | -0.4% |

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.

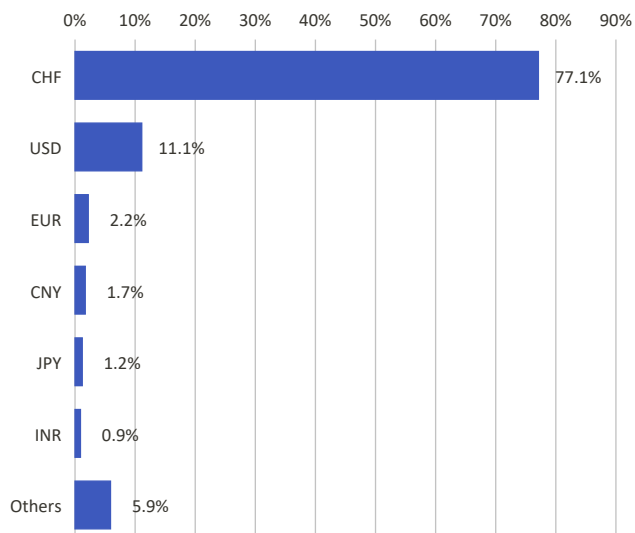
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Source for all data and charts: LGT Capital Partners Ltd./Datastream

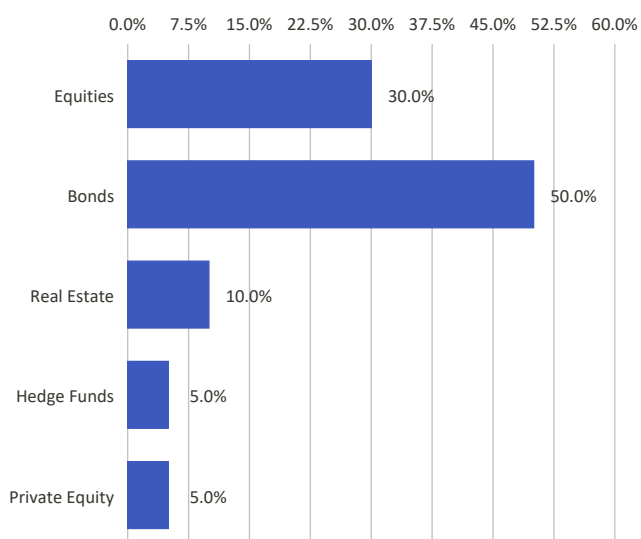
Current asset allocation



Current currency allocation



Benchmark



Largest holdings

| | |
|-------------------------|--------------|
| 4.50 Us Treasury N/B 29 | 2.9% |
| Microsoft Corp | 2.5% |
| NVIDIA Corp | 2.2% |
| Alphabet Inc | 1.7% |
| Taiwan Semiconductor | 1.2% |
| 4.38 Us Treasury N/B 26 | 1.2% |
| L'Oreal SA | 1.1% |
| 2.60 Deutschland Rep 33 | 1.0% |
| 0 Treasury Bill 25 | 1.0% |
| 4.35 Btps 33 | 1.0% |
| Total | 15.9% |

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

The fund is compliant with the BVV2 guidelines and is suitable for investment within the pillars 2 and 3a.

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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