

LGT CP Alpha Indexing Fund (CHF) IM

October 2024 (MTD -1.60%)

LGT  CP

Past performance does not predict future returns.

Marketing material

Manager commentary

The pre-US election month of October was a challenging one for equities and bonds. Financial markets were caught in a tug-of-war between benign macro conditions – such as resilient growth, continued disinflation, and mostly healthy earnings – and partly rich valuations and rising bond yields. Consequently, stock markets across major regions painted a mixed picture. Duration assets suffered, with all fixed income segments except frontier emerging markets posting negative returns. The portfolio remains broadly diversified and is close to fully invested, with positions actively brought back to the target allocations: Cash 3%, Bonds 29%, Equities 41%, Real Estate 13%, Hedge Funds 10%, Insurance-Linked Strategies 4%.

Key facts

NAV per share	CHF 1,352.32
Fund AuM	CHF 173.40m
Inception	30 December 2013
Fund domicile	Liechtenstein
Investment manager	LGT Capital Partners Ltd
Distribution	None, retains profits
ISIN	LI1240335771
Bloomberg ticker	LGCINDC LE
Reference currency	CHF
Benchmark	Pictet LPP 40 Plus (CHF) (PI)
SFDR classification	Art. 8

Performance

31 Oct 2014 – 31 Oct 2024



Risk indicator (SRI)

lower risk

higher risk

1	2	3	4	5	6	7
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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	-1.60%	-0.57%
Year-to-date	4.58%	7.81%
Last 36 months p.a.	-2.34%	-0.06%
Last 60 months p.a.	0.71%	2.53%
Last 120 months p.a.	2.28%	3.48%

Statistics (36 months)

Fund Benchmark

Volatility p.a.	8.11%	8.03%
Sharpe ratio	< 0	< 0
Tracking Error	2.42%	
Information ratio	< 0	
Maximum draw down	-18.27%	-16.15%
Max. draw down period (mths)	9	9

Investment terms

Issue/redemption	daily
Minimum investment	1 unit
Management fee p.a.	0.00%
Performance fee	No
Operations fee p.a.	0.06%

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

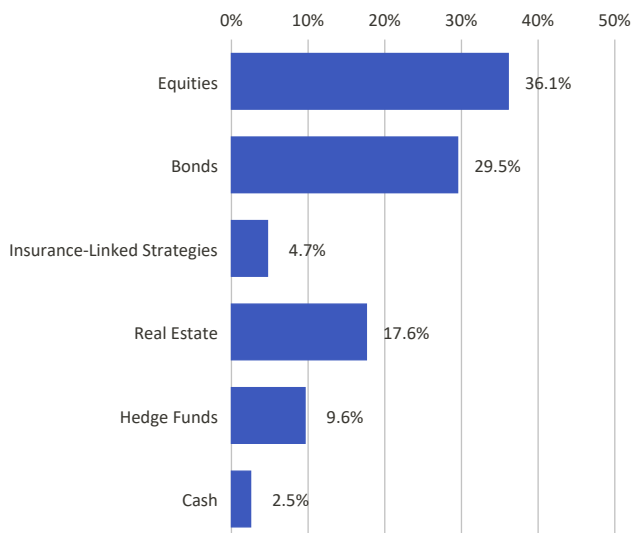
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2024	0.7%	1.2%	2.0%	-1.5%	0.9%	0.6%	0.6%	0.7%	1.0%	-1.6%			4.6%
2023	3.6%	-1.0%	0.7%	0.6%	-1.2%	1.1%	0.7%	-1.3%	-1.7%	-2.4%	3.7%	2.5%	5.3%
2022	-3.7%	-2.5%	0.2%	-2.5%	-2.4%	-5.2%	4.0%	-2.0%	-5.4%	1.5%	3.2%	-2.2%	-16.4%
2021	-1.0%	0.2%	2.1%	1.6%	1.2%	1.8%	0.2%	0.8%	-2.7%	1.0%	-0.9%	2.0%	6.4%
2020	0.1%	-3.5%	-8.6%	4.5%	2.0%	1.1%	2.2%	1.2%	-0.3%	-2.0%	5.0%	2.3%	3.3%
2019	4.3%	1.3%	1.3%	1.9%	-2.3%	2.1%	1.5%	-0.7%	0.8%	0.8%	1.5%	0.9%	14.0%
2018	-0.4%	-1.9%	0.1%	1.3%	-0.7%	-0.5%	1.5%	-1.2%	0.2%	-2.9%	0.3%	-3.0%	-7.2%
2017	0.2%	2.5%	0.5%	0.8%	0.5%	-0.4%	1.3%	0.3%	0.3%	1.0%	0.1%	0.9%	8.3%
2016	-1.6%	-0.1%	2.3%	1.4%	1.3%	0.3%	1.8%	0.6%	-0.0%	-1.1%	-0.6%	1.2%	5.4%
2015	-1.3%	3.2%	0.6%	-0.4%	-0.2%	-2.4%	2.4%	-3.5%	-1.2%	3.8%	1.0%	-1.6%	0.1%

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.

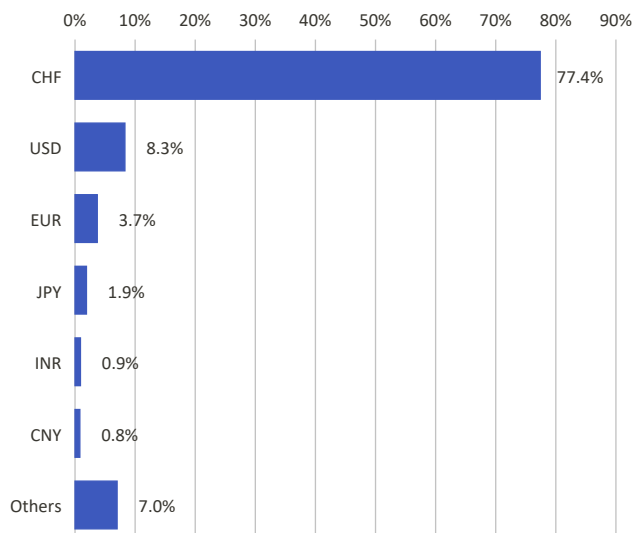
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Source for all data and charts: LGT Capital Partners Ltd./Datastream

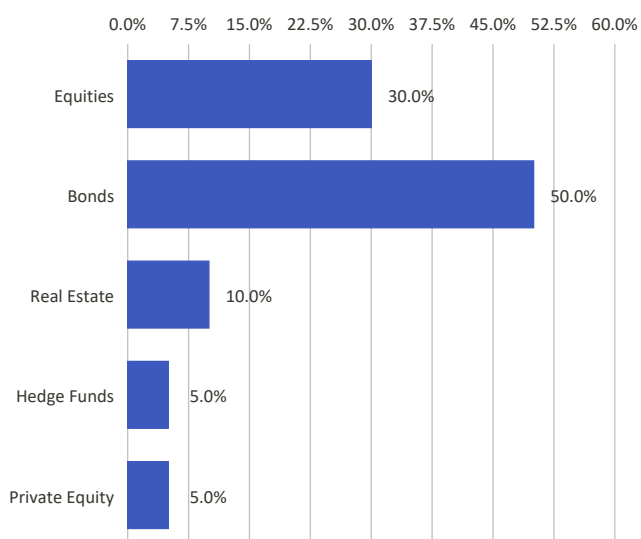
Current asset allocation



Current currency allocation



Benchmark



Largest holdings

4.25 Us Treasury N/B 29	3.5%
Microsoft Corp	2.5%
NVIDIA Corp	2.0%
Alphabet Inc	1.7%
Taiwan Semiconductor	1.5%
4.62 Us Treasury N/B 26	1.3%
4.62 Us Treasury N/B 25	1.1%
L'Oreal SA	1.1%
Stryker Corp	1.0%
0 Treasury Bill 25	0.9%
Total	16.4%

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

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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