

LGT (CH) Cat Bond Fund (EUR) A

September 2024 (MTD 1.24%)

Past performance does not predict future returns.

Marketing material

Fund description

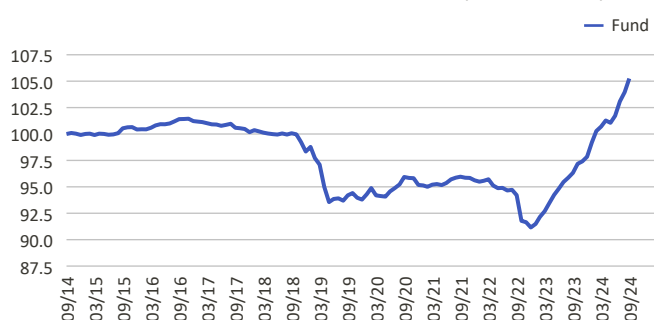
The fund invests in a broadly diversified portfolio of insurance-linked bonds referred to as cat bonds. These bonds are issued by insurance and reinsurance companies to hedge against events giving rise to claims. The risk assumed by the investor therefore is tied to clearly defined disasters (e.g. earthquakes, hurricanes). Potential counterparty or credit risks are to a large extent eliminated through the structure. The fund aims to achieve a stable return that is higher than the risk-free interest rate, with a low correlation to fluctuations in financial markets, and a low fixed interest rate exposure due to the variable interest rate component. Currency risks are hedged against the share class currency.

Key facts

NAV per share	EUR 160.50
Fund AuM	EUR 28.37 m
Last distribution	EUR 2.63 (29 February 2024)
Inception	1 May 2001
Fund domicile	Switzerland
Investment manager	LGT ILS Partners Ltd
Distribution	Distributing
ISIN	CH0012115264
Bloomberg ticker	LEUPCBE SW
Reference currency	EUR
Benchmark	None

Performance

30 Sep 2014 – 30 Sep 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 and Currency risks (see details in the glossary). Professional advice recommended.

Performance summary (EUR)

Fund

Last month	1.24%
Year-to-date	7.57%
Last 36 months p.a.	3.13%
Last 60 months p.a.	2.24%
Last 120 months p.a.	0.51%

Statistics (36 months)

Fund

Volatility p.a.	2.50%
Sharpe ratio	0.48
Number of positions	44
Expected loss (portfolio)	–
Average weighted maturity (years)	–
Maximum draw-down	-5.01%

Investment terms

Issue/redemption	monthly
Minimum investment	1 unit
Management fee p.a.	1.75%
Performance fee	No
Total Expense Ratio (TER)*	1.81%

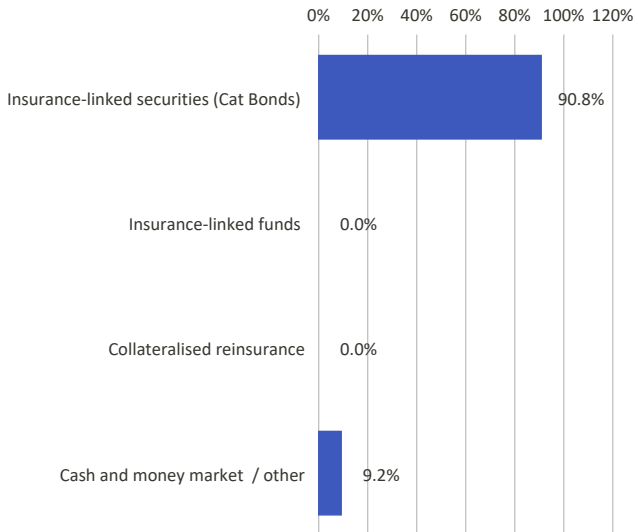
Monthly returns – LGT (CH) Cat Bond Fund, share class A EUR

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2024	1.4%	1.1%	0.4%	0.6%	-0.2%	0.7%	1.3%	0.8%	1.2%				7.6%
2023	0.4%	0.7%	0.6%	0.8%	0.8%	0.6%	0.7%	0.4%	0.5%	0.9%	0.2%	0.5%	7.3%
2022	-0.1%	0.1%	0.1%	-0.6%	-0.3%	0.0%	-0.3%	0.1%	-0.5%	-2.6%	-0.1%	-0.5%	-4.7%
2021	-0.0%	-0.1%	0.2%	0.1%	-0.1%	0.2%	0.4%	0.2%	0.1%	-0.1%	-0.0%	-0.2%	0.5%
2020	0.5%	0.6%	-0.7%	-0.1%	-0.1%	0.5%	0.3%	0.4%	0.7%	-0.1%	-0.0%	-0.7%	1.5%
2019	0.4%	-1.1%	-0.6%	-2.2%	-1.5%	0.3%	0.1%	-0.2%	0.5%	0.2%	-0.5%	-0.2%	-4.6%
2018	0.2%	-0.1%	-0.1%	-0.1%	-0.1%	-0.0%	0.1%	-0.1%	0.1%	-0.1%	-0.7%	-0.9%	-1.8%
2017	-0.1%	-0.0%	-0.1%	-0.1%	-0.0%	-0.1%	0.1%	0.1%	-0.4%	-0.0%	-0.1%	-0.3%	-1.0%
2016	0.0%	-0.0%	0.1%	0.2%	0.1%	-0.0%	0.1%	0.2%	0.2%	0.0%	0.0%	-0.2%	0.8%
2015	0.1%	0.0%	-0.1%	0.1%	-0.0%	-0.1%	0.0%	0.1%	0.5%	0.1%	0.0%	-0.2%	0.5%

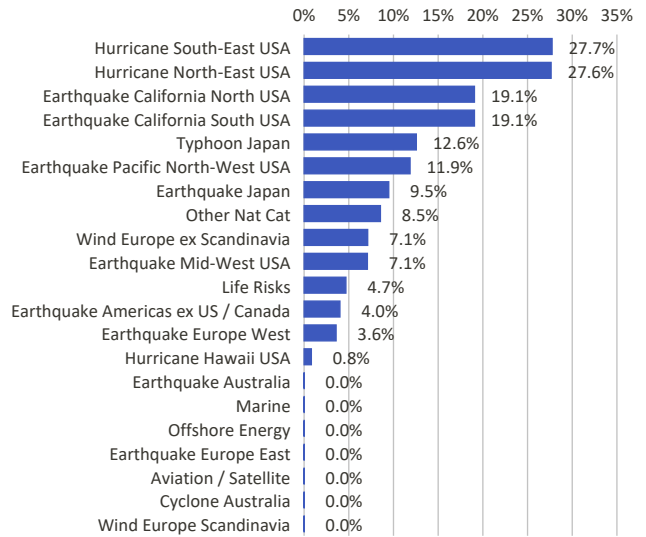
This performance data is calculated net of all fees and commissions but does not take into account the commissions and costs incurred on the issue and redemption of units. If the currency of an investment is different from the investor's reference currency, the return may decrease as a result of currency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

Source for all data and charts: LGT ILS Partners/Datastream

Asset allocation



Risks



Redemptions: monthly with a notice period of 10 calendar days.

Some financial instruments may cover more than one peril, therefore the sum of the risk categories may exceed 100%. Other Events comprises all insured events not already captured in separate risk categories.

* The TER shown here was accrued during the latest financial year of the fund. If the TER is not yet available, the figure shows the (ex-ante) MiFID ongoing charges as a proxy. For share classes charging a performance fee, the stated TER figure is computed without the performance fee impact.

Source for all data and charts: LGT ILS Partners/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.

Important information

The LGT (CH) Cat Bond Fund (the "Product") is an investment fund under Swiss law of the "Other Funds for Traditional Investments" under the Federal Act on Collective Investment Schemes of 23 June 2006. The Product was approved by the Swiss Financial Market Supervisory Authority (FINMA) on 20 December 2001. Investors should note the Investment Manager's assessment of ESG characteristics may change over time and the ESG conclusions of the Investment Manager might not reflect the ESG views of investors. There is no guarantee that a company meets the expectations in relation to ESG. LGT CP integrates an assessment of Sustainability Risks into its investment processes. The results of this assessment and the potential impact on returns may vary. LGT CP or the appointed manager may rely on third-party ESG data or research providers to produce any ESG-related analysis. Such data or research may be imprecise, incorrect or unavailable and the resulting analysis may be impacted. It is considered that the policies adopted to assess and mitigate Sustainability Risks may mitigate such risks to the fund. The investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities. This product is based overseas and is not subject to FCA sustainable investment labelling and disclosure requirements. Further details on ESG integration and sustainability-related stewardship can be found on lgtcp.com. The strategy as implemented in your portfolio does not promote environmental or social characteristics in a way that meets the specific criteria contained in Article 8 of SFDR or have sustainable investment as its objective in a way that meets the specific criteria contained in Article 9 of SFDR and therefore has been categorised as an Article 6 financial product for the purposes of SFDR. Accordingly, SFDR does not require any ongoing disclosures in the periodic reports for your portfolio. For the purpose of the Taxonomy Regulation, it should be noted that the investments underlying the strategy as implemented in your portfolio do not take into account the EU criteria for environmentally sustainable economic activities. This product is based overseas and is not subject to FCA sustainable investment labelling and disclosure requirements. **Investors should read the complete description of fund aims, risks, costs, charges, terms and conditions set out in the fund's offering documentation prior to investing.** © LGT Capital Partners 2024. All rights reserved.

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