

- in liquidation -

## Monthly report – December 2021

NAV update as of 31 December 2021*	
Monthly net return (estimate)	0.00%
Latest NAV in USD (estimate)	2.02
Year to date performance (estimate)	0.00%
Cumulative net return (estimate)	231.27%
Annualised net return (estimate)	4.91%
Annualised standard deviation	5.00%
Sharpe ratio <sup>1)</sup>	0.28
Correlation to MSCI World index	0.51
Correlation to JPM Global Bond index	-0.07

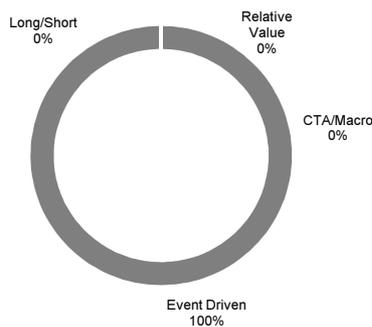
Share price as of 31 December 2021	
Price in CHF (SIX)	1.70
Year to date price return in CHF (SIX)	12.23%

Other information	
Net asset value (USD million)	10.19
Degree of investment	negligible
USD/CHF exchange rate	0.9114

All annualised and cumulative statistics are for the period commencing Jan 1997.

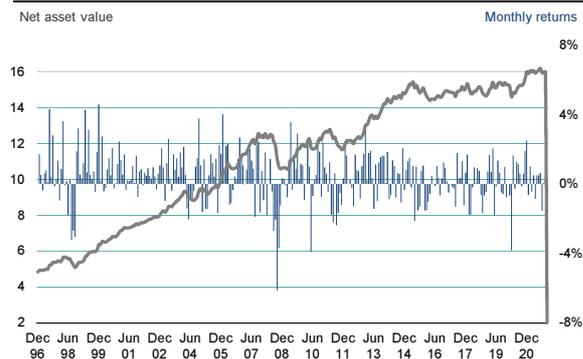
<sup>1)</sup> A risk free rate of 3.5% is used for calculation purposes.

### Style allocation as of 31 December 2021 (5 Holdings)



The allocations above take into account that a single underlying investment can have exposure to multiple styles and have been rebased to reflect underlying fund investments only.

### NAV performance in USD (from Jan 1997 to Dec 2021)\*



### Monthly net returns (%), NAV in USD (from January 1997 to December 2021)\*

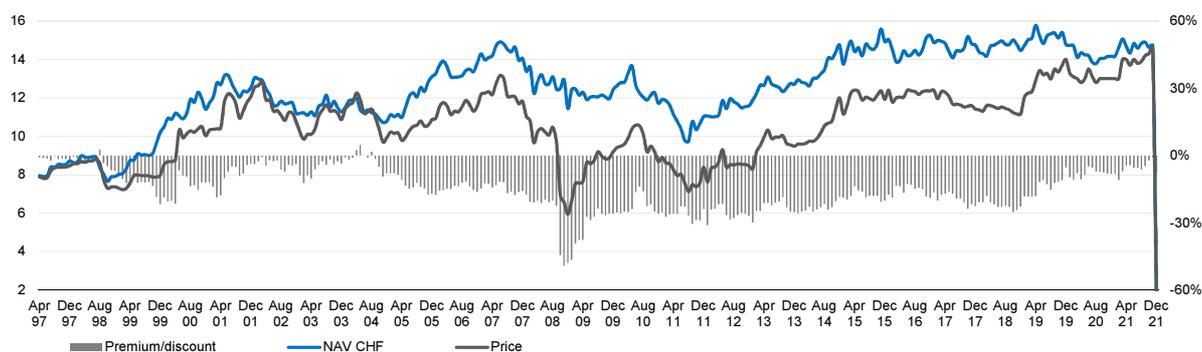
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	MSCI World	JPM GBI
2021	-0.62	1.01	-0.44	0.50	-0.87	0.50	0.50	0.62	-1.54	0.06	0.31	0.00	0.00	24.92	-2.28
2020	0.00	-0.65	-3.82	1.64	-0.27	1.28	1.13	0.59	-0.13	0.59	1.89	2.50	4.71	14.85	6.13
2019	0.72	1.68	0.70	2.03	-1.80	-0.15	1.34	0.64	-0.49	-0.59	0.92	-0.71	4.30	29.16	7.64
2018	1.69	-1.76	-1.79	-0.20	0.96	0.05	0.90	0.75	-0.64	-1.69	-0.66	-0.46	-2.88	-6.07	2.49
2017	0.15	-0.50	0.00	-0.15	-0.25	-1.32	1.79	0.30	0.35	1.30	-1.24	0.60	1.05	19.79	2.24
2016	-1.51	-1.02	-0.57	0.47	0.00	-0.10	1.04	0.36	-0.66	0.31	1.23	0.91	0.40	10.04	3.69
2015	0.81	1.31	1.49	-0.20	1.03	-2.14	0.99	-1.52	-1.30	0.76	1.05	-1.54	0.66	2.57	1.35
2014	0.05	1.84	-0.88	-0.63	1.37	1.04	-0.77	0.62	0.51	-1.07	2.07	-0.35	3.85	10.31	8.48
2013	3.15	0.23	1.78	1.92	0.33	-1.44	1.12	-1.00	1.23	1.55	1.63	1.61	12.72	29.39	-0.35
2012	2.18	1.63	0.00	0.25	-0.25	-1.30	1.69	0.80	0.73	-0.85	1.04	1.75	7.88	16.48	4.20
2011	0.96	0.59	-0.47	1.25	-1.76	-2.21	0.61	-2.37	-1.68	-0.51	-1.21	0.32	-6.36	-4.93	6.17
2010	-0.94	0.00	2.41	0.99	-3.92	-0.70	0.26	0.51	2.42	1.86	-0.73	2.40	4.45	11.03	4.24
2009	0.29	-0.08	-0.77	1.35	3.57	-0.34	1.70	0.87	2.91	0.26	1.15	1.08	12.56	27.09	0.72
2008	-0.93	1.83	-1.79	-0.02	1.43	-0.43	-2.70	-2.07	-6.12	-3.70	-1.24	0.32	-14.61	-38.06	9.42
2007	1.07	-0.01	0.82	1.98	2.03	1.34	0.87	-1.89	2.25	2.43	-1.63	0.73	10.34	6.13	5.99
2006	4.01	0.92	2.20	2.30	-1.19	-1.10	-0.35	0.42	0.25	1.44	2.67	1.66	13.91	17.47	3.09
2005	-1.62	1.42	-1.43	-1.45	0.50	1.71	1.20	0.43	1.46	-1.68	2.25	1.73	4.49	16.65	4.97
2004	0.96	2.13	0.51	-1.41	-2.05	-0.88	-0.97	-0.42	1.00	1.49	3.78	1.06	5.17	11.52	4.88
2003	2.06	0.95	-0.97	1.19	2.60	0.27	-0.38	1.71	0.83	1.47	0.41	1.82	12.57	25.04	2.09
2002	0.85	-0.10	0.65	0.48	0.91	0.46	0.29	0.96	0.43	-0.31	0.59	1.06	6.44	-24.38	8.40
2001	1.38	0.54	1.70	-0.35	0.20	0.16	0.25	1.04	0.05	1.62	-0.76	0.71	6.71	-13.69	6.15
2000	0.19	2.75	-0.42	-0.23	0.82	1.47	0.49	2.07	-0.26	0.04	1.16	2.45	10.98	-8.17	10.80
1999	0.53	0.31	1.20	4.27	0.66	3.13	0.51	0.30	0.72	-0.45	1.84	4.59	18.93	30.96	0.68
1998	-0.96	0.87	3.63	-0.08	0.15	-1.80	0.22	-3.22	-2.69	-3.06	1.88	3.21	-2.11	22.68	11.45
1997	1.72	0.51	-0.37	0.61	0.77	0.10	4.30	0.41	2.79	-0.12	0.28	1.34	12.95	24.78	10.84

Before September 1999, CAI (Overseas) Ltd. pro-forma performance numbers are used (real numbers adjusted for currency hedging, net of management fee and performance fee but gross of cost on CAI AG level)

Source: LGT CP / Bloomberg

Please see disclaimer on the last page of this document.

Net asset value, price and premium/discount  
Listing to December 2021\*, in CHF



#### Key facts

##### Investment manager

LGT Capital Partners (Ireland) Limited

##### Investment adviser

LGT Capital Partners Limited

##### Administrators

LGT Bank AG in Liechtenstein

BNP Paribas Fund Administration Services (Ireland) Ltd.

##### Auditor and reporting accountants

PricewaterhouseCoopers

##### Swiss legal counsel

Niederer Kraft & Frey

##### Fees

1.5% management fee and 10% performance fee

##### Market quote

Quoted and traded daily in CHF on SIX

##### Listing dates

SIX: CHF: 10 April 1997

##### ISIN/Valor

CH0005092751/509275

##### Bloomberg

CHF: CASN SW (SIX)

#### Board of directors / Liquidators

Dr. Konrad Baechinger (Chairman)

Dr. André Lagger

Kevin Mathews

#### Addresses

##### Castle Alternative Invest AG

Schuetzenstrasse 6, CH-8808 Pfaeffikon SZ, Switzerland

##### LGT Capital Partners (Ireland) Limited

Third floor 30 Herbert Street, Dublin 2, Ireland

##### LGT Capital Partners Ltd

Schuetzenstrasse 6, CH-8808 Pfaeffikon SZ, Switzerland

##### LGT Capital Partners (UK) Ltd

1 St. James's Market, London SW1Y 4AH, United Kingdom

#### For further information, please contact

Pia Skogstrom, Investor Relations, tel. +44 (0) 207 529 0971

email: [lgt.cai@lgt.com](mailto:lgt.cai@lgt.com)

#### Disclaimer

\* The NAV of the latest month alone is an estimate. The final NAV will be communicated separately once determined. Please note the above NAV estimate is after estimated costs and fees. This valuation, which has been prepared in good faith by the Company's Administrator and Investment Adviser, is for information purposes only and is based on the unaudited estimated valuations supplied to the Company's Investment Adviser by investee funds, their managers, investment advisers or administrators. When finally determined, the actual month end Net Asset Value may therefore be materially different from this estimated value. Accordingly, no reliance should be placed on such estimated Net Asset Value and it should only be taken as an indicative guide.

This document is for the intended recipient only and may not be passed on or disclosed to any other person. This document is solely for information purposes and does not constitute an offer to sell or an invitation to invest. The information and any opinions contained in this document have been obtained from or are based on sources which are believed to be reliable, but their accuracy cannot be guaranteed. No responsibility can be accepted for any consequential loss from this information. Prospective investors must not rely on this document when considering making an investment.

Performance numbers shown are records of past performance and cannot be relied on as a guide to future performance.