

#### - liquidated -

#### NAV update as of 30 June 2022\*

<b>Monthly net return (estimate)</b>	<b>Not meaningful</b>
Latest NAV in USD (estimate)	2.05
Year to date performance (estimate)	1.49%
Cumulative net return (estimate)	236.25%
Annualised net return (estimate)	4.87%
Annualised standard deviation	4.96%
Sharpe ratio <sup>1)</sup>	0.28
Correlation to MSCI World index	0.51
Correlation to JPM Global Bond index	-0.06

#### Share price as of 30 June 2022

Price in CHF (SIX)	1.75
Year to date price return in CHF (SIX)	2.94%

#### Other information

Net asset value (USD million)	10.33
USD/CHF exchange rate	0.9537

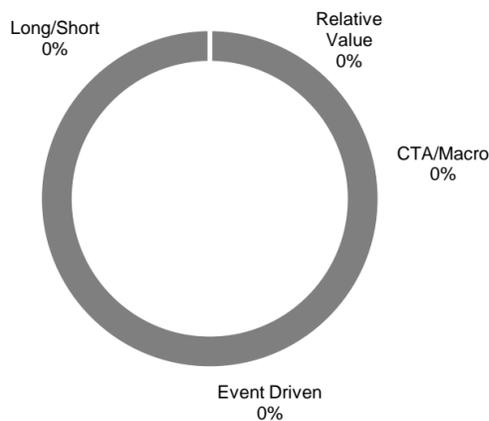
Global financial markets continued to struggle in June, as central banks remained resolved to tighten monetary policy to fight inflation despite deteriorating economic indicators, increasing investor concerns for recessions. Equity markets sold off, while yields continued to rise around the globe. Dollar continued its ascent against major currencies while cryptocurrencies and related institutions tumbled. Commodity prices declined across energy, agricultural goods and metals as markets anticipated lower demand on the back of a potential recession.

Portfolio wind-down undergoing – no tangible performance developments.

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

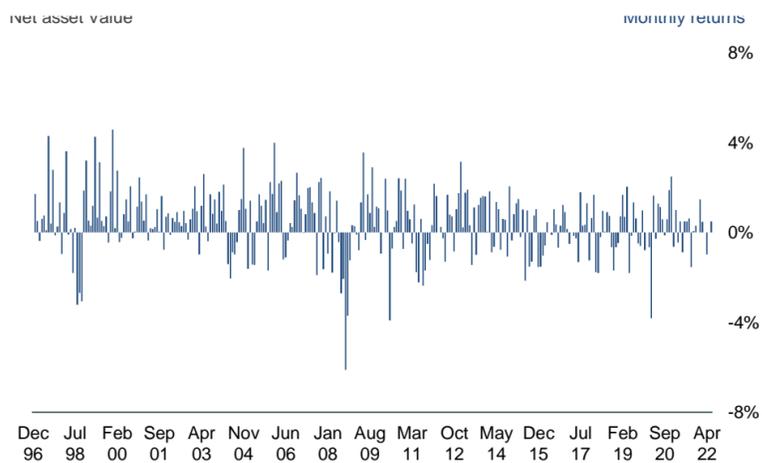
<sup>1)</sup> A risk free rate of 3.5% is used for calculation purposes.

#### Style allocation as of 30 June 2022 (0 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.

#### Returns (from Jan 1997 to Jun 2022)\*



#### Monthly net returns (%), NAV in USD (from January 1997 to June 2022)\*

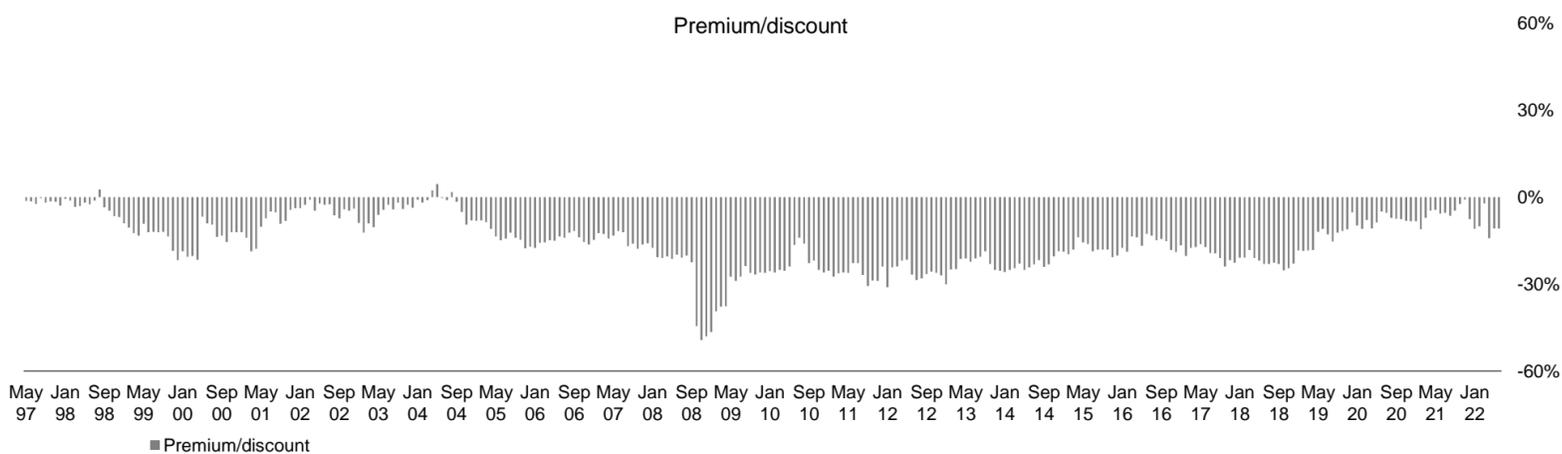
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD	MSCI World	JPM GBI
2022	1.49	0.49	0.00	-0.97	0.00	0.49							1.49	-17.78	-8.66
2021	-0.62	1.01	-0.44	0.50	-0.87	0.50	0.50	0.62	-1.54	0.06	0.31	0.00	0.00	24.92	-2.28
2020	0.00	-0.65	-3.82	1.64	-0.27	1.28	1.13	0.59	-0.13	0.59	1.89	2.50	4.71	14.85	6.13
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.

Premium/discount: NAV vs. Price  
Listing to June 2022\*, 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)

### Company structure

Castle Alternative Invest AG ("the Company") is a joint stock corporation established for an indefinite period in the Canton of Schwyz, Switzerland, by deed dated 24 July 1996. The Company was registered in the Commercial Register of the Canton of Schwyz on 30 July 1996. The Company's shares have been listed in Swiss Francs on the SIX Swiss Exchange since 10 April 1997 and in US Dollars from 21 January 2002 until 15 September 2017. On 5 June 2009, they were also listed in US Dollars on the London Stock Exchange. This listing was subsequently cancelled effective 3 March 2014. Since 30 August 2019, the issued share capital of the Company has consisted of 6,297,099 registered shares with a par value of CHF 5. At the Annual General Meeting on 15 May 2019, it was decided, to reduce the share capital from CHF 5.00 to CHF 0.05 per share to CHF 312,854.95 by means of a nominal value reduction. The repayment or distribution of the nominal value was completed on 18 November 2019. At the Annual General Meeting on 13 May 2020, it was decided, to reduce the share capital by the cancellation of 1,253,440 own shares, resulting in 5,043,659 shares. The cancellation was registered by the commercial register on 10 August 2020. At the Annual General Meeting held on 12 May 2021, the shareholders approved the dissolution and liquidation of the Company. The delisting on SIX Exchange was requested and approved for 1st June 2022. The last trading day on SIX Exchange is Tuesday, 31st May 2022.

Swiss Security Number: 509.275

### Board of directors / Liquidators

Dr. Konrad Baechinger (Chairman)

Dr. André Lagger

Kevin Mathews

### Addresses

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### For further information, please contact

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### 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.

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