

LGT ILS Plus Pro (EUR) Certificate

LGT  CP

May 2026 (MTD 0.57%)

Past performance does not predict future returns.

Marketing material

Product description

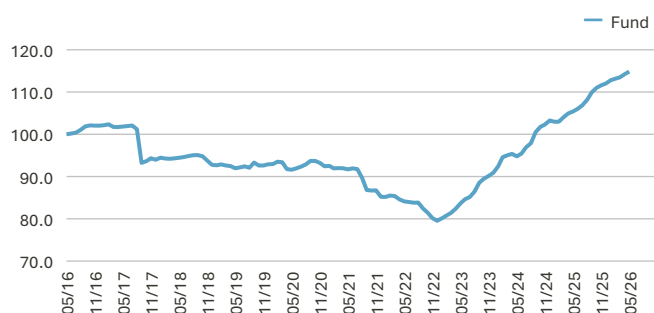
The present certificates are bearer debt instruments issued by Portfolio Solutions S.A., Luxembourg that mirror the performance and risk profile of the LGT (Lux) III – ILS Plus Fund. The underlying invests in a broadly diversified portfolio of insurance-linked bonds (also referred to as cat bonds) as well as collateralised reinsurance. These instruments are issued by insurance and reinsurance companies to hedge against events giving rise to (re-) insurance claims. The risk assumed by the investor is therefore tied to clearly defined disasters (e.g. earthquakes, hurricanes). Counterparty or credit risks are eliminated to a large extent through structural features. Currency risks are hedged against the share class currency.

Product facts

NAV per certificate	EUR 163.10
Volume	EUR 1.23 m
Inception	8 November 2013
Investment domicile	Luxembourg
Investment advisor	LGT ILS Partners Ltd.
Distribution	None, retains profits
ISIN	LU0975470179
Bloomberg ticker	–
Reference currency	EUR
Benchmark	None

Performance

31 May 2016 – 31 May 2026



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)

Certificate

Last month	0.57%
Year-to-date	2.50%
Last 36 months p.a.	11.14%
Last 60 months p.a.	4.60%
Last 120 months p.a.	1.39%

Product statistics (36 months)

Certificate

Volatility p.a.	2.39%
Sharpe ratio	3.50
Number of positions	414
Expected loss (portfolio)	2.91%
Average weighted maturity (years)	1.26
Maximum draw-down	-0.61%

Investment terms

Issue/redemption	monthly + deadlines
max. Structuring fee p.a.	0.50%
Fees of the underlying*	1.70%
Performance fee	No
Minimum investment	EUR 50,000

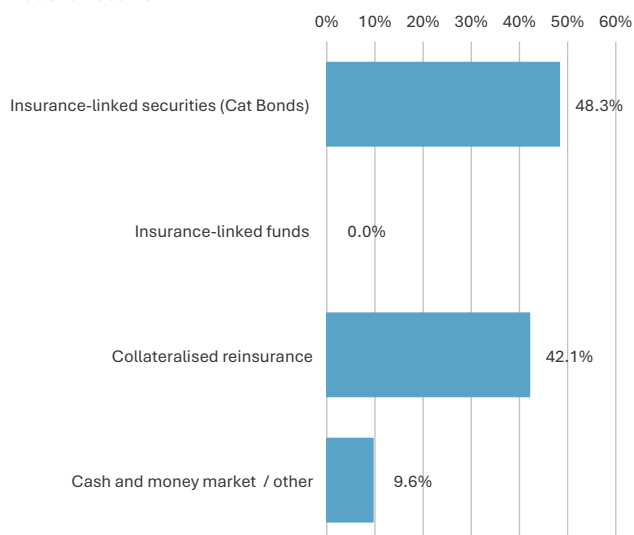
Monthly returns – LGT ILS Plus Pro (EUR) Certificates

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2026	0.7%	0.3%	0.3%	0.6%	0.6%								2.5%
2025	-0.3%	0.0%	1.0%	0.8%	0.4%	0.6%	0.8%	1.2%	1.6%	1.0%	0.5%	0.4%	8.5%
2024	1.7%	2.3%	0.5%	0.3%	-0.6%	0.7%	1.6%	1.0%	2.7%	1.2%	0.6%	0.9%	13.6%
2023	0.7%	0.8%	0.8%	1.2%	1.5%	1.2%	0.6%	1.5%	2.4%	1.1%	0.7%	0.9%	14.3%
2022	-0.0%	0.4%	-0.1%	-0.9%	-0.6%	-0.2%	-0.2%	0.0%	-1.6%	-1.2%	-1.5%	-0.8%	-6.6%
2021	0.1%	-0.6%	0.1%	-0.0%	-0.3%	0.2%	-0.2%	-2.3%	-3.2%	-0.1%	0.0%	-1.8%	-7.8%
2020	0.1%	0.6%	-0.1%	-1.7%	-0.2%	0.4%	0.4%	0.6%	0.9%	0.0%	-0.5%	-0.9%	-0.5%
2019	-0.1%	0.2%	-0.3%	-0.2%	-0.6%	0.2%	0.3%	-0.4%	1.3%	-0.7%	0.0%	0.3%	0.1%
2018	0.5%	-0.2%	-0.1%	0.1%	0.2%	0.2%	0.3%	0.2%	0.0%	-0.3%	-1.1%	-1.1%	-1.3%
2017	0.1%	0.2%	-0.6%	-0.0%	0.1%	0.1%	0.1%	-0.9%	-7.9%	0.4%	0.7%	-0.4%	-7.9%

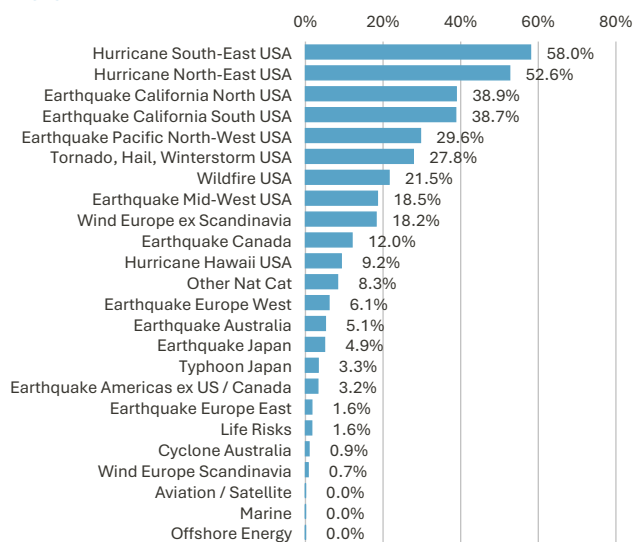
This performance data is calculated net of all fees and commissions but does not take into account the commissions and costs incurred on the issue and redemption of units. If the currency of an investment is different from the investor's reference currency, the return may decrease as a result of currency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

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

Asset allocation



Risks



*Fees of the underlying = effective management and operations fee

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.

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.

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