LOMBARD ODIER

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LO Selection – The Balanced (CHF) N

Fact Sheet (marketing document)

Asset Allocation • Multi-Asset

31 December 2021

FUND FACTS

Domicile/Legal structure	Luxembourg/SICAV
Legal Status	UCITS
Fund inception date	10 December 2009
SFDR Classification	Article 6
Currency of Fund	CHF
Currency of share class	CHF
Fund manager	C. Caillault, P. Bésanger
Net assets (all classes)	CHF 224.44 million
Liquidity (sub./red.)	Daily, 15:00
Min. investment	CHF 1 million
Management fee	1.30%
Distribution fee	0.00%
FROC	0.15%
TER max (31 March 2021)	1.86%

RISK AND REWARD PROFILE

1	2	3	**4**	5	6	7

Low — High

CODES	Class A	Class D
ISIN	LU0470792093	LU0470792259
Bloomberg	LDSBCHA LX	LDSBAND LX
NAV	CHF 135.20	CHF 135.20

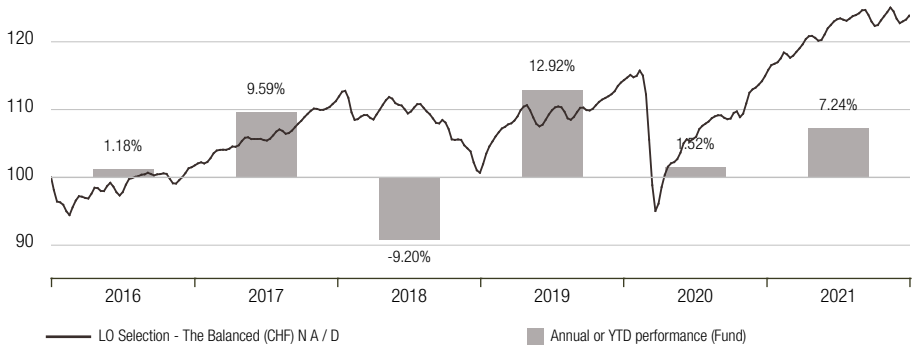
RATINGS

Morningstar Rating ★★★★★

HIGHLIGHTS

LO Selection - The Balanced (CHF) is an actively managed balanced portfolio in CHF. It offers a transparent, tax-efficient and cost effective solution to get access to the Private Banking Investment Strategy. The fund can invest globally across all major asset classes in individual securities from our high-conviction research lists as well as the best available funds, whether managed by Lombard Odier or by other investment managers selected by our External Fund selection team. It aims to generate positive returns of 4% p.a above cash over a full business cycle while limiting the shortfall. The fund is well diversified both in term of asset class and instruments whose allocation is determined by the Investment Committee. Risk management is an integral part of the investment process and portfolio construction, performed by fund managers at a portfolio-level, alongside independent teams who manage investment risks and monitor operational risks.

NET PERFORMANCE AND ANNUAL PERFORMANCE IN CHF Dec 31, 2015 - Dec 31, 2021

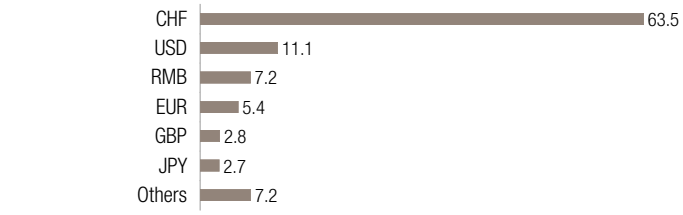


NET PERFORMANCE IN CHF	Cumulative Fund	Annualized Fund
YTD	7.24%	-
1 month	1.41%	-
3 months	1.30%	-
1 year	7.24%	-
3 years	22.94%	7.08%
5 years	22.34%	4.10%
Total return (since 10.12.2009)	35.20%	2.52%

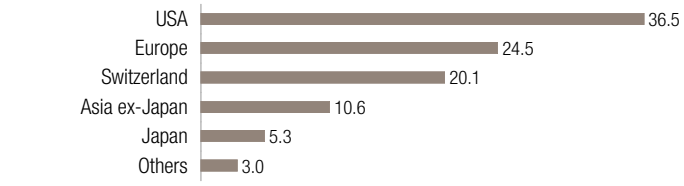
STATISTICS 31.12.2016 - 31.12.2021	Fund
Annualised volatility	7.96%
Sharpe ratio	0.62
Max. drawdown	-13.91%

Past performance is not a guide to future performance. You might not get back all that you have invested. The performance data do not take account of the commissions and costs incurred on the issue and redemption of units, performance is presented net of fees. The NAV of fund units and official prices of benchmarks are used for performance comparison purposes. Source of the figures: Lombard Odier. Please see important information at the end of this document.

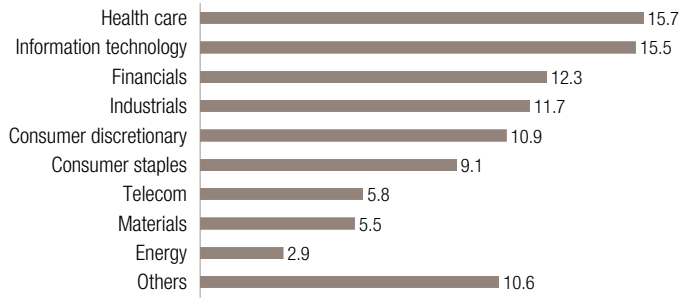
CURRENCIES (IN %)



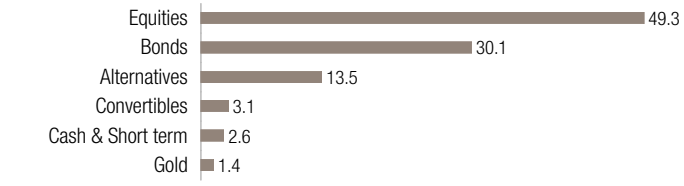
COUNTRIES IN THE EQUITY SEGMENT (IN %)



INDUSTRIES IN THE EQUITY SEGMENT (IN %)



ASSETS (IN %)



MONTHLY RETURNS IN %	2016 Fund	2017 Fund	2018 Fund	2019 Fund	2020 Fund	2021 Fund
January	-2.4	0.3	0.5	4.8	-0.3	-0.1
February	-1.8	2.1	-2.0	1.5	-4.0	0.9
March	1.3	1.0	-0.3	0.8	-10.0	2.4
April	1.2	0.6	1.9	2.6	4.6	1.2
May	1.5	0.1	-1.0	-3.3	1.7	0.7
June	-1.6	-0.4	-0.5	2.2	1.3	1.6
July	1.6	1.9	1.5	1.0	1.8	-0.4
August	1.0	-0.2	-1.9	-1.1	1.6	1.6
September	-0.3	1.1	0.1	0.6	-0.5	-2.2
October	-0.4	2.1	-3.0	0.8	-1.2	1.0
November	0.1	-0.1	-0.5	1.5	5.2	-1.1
December	1.1	0.7	-4.2	0.9	2.3	1.4
Year	**1.2**	**9.6**	**-9.2**	**12.9**	**1.5**	**7.2**

PARTICULAR RISKS

The following risks may be materially relevant but may not always be adequately captured by the synthetic risk indicator and may cause additional loss:
- Credit risk: A significant level of investment in debt securities or risky securities implies that the risk of, or actual, default may have a material impact on performance. The likelihood of this depends on the credit-worthiness of the issuers.
- Operational risk and risks related to asset safekeeping: In specific circumstances, there may be a material risk of loss resulting from human error, inadequate or failed internal systems, processes or controls, or from external events.
- Active management risk: Active management relies on anticipating various market developments and/or security selection. There is a risk at any given time that the fund may not be invested in the highest-performing markets or securities. The fund's net asset value may also decline.

For more details about risk, see appendix B “Risk Factors Annex” of the prospectus.

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Luxembourg: Commission de Surveillance du Secteur Financier (CSSF), 291, route d’Arlon, L-1150 Luxembourg; www.cssf.lu

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