LOMBARD ODIER

LOMBARD ODIER DARIER HENTSCH

LO Selection – Capital Preservation (EUR) M

Fact Sheet (marketing document)

Asset Allocation • Multi-Asset

31 December 2021

FUND FACTS

Domicile/Legal structure	Luxembourg/SICAV
Legal Status	UCITS
Fund inception date	31 January 2014
SFDR Classification	Article 6
Currency of Fund	EUR
Currency of share class	EUR
Fund manager	F. Lee, J. Smaga, Wei Chuan Pek
Net assets (all classes)	EUR 37.40 million
Liquidity (sub./red.)	Daily, 15:00
Min. investment	EUR 3'000
Management fee	0.85%
Distribution fee	0%
FROC	0.175%
TER max (31 March 2021)	1.16%

RISK AND REWARD PROFILE

1	2	3	4	5	6	7

Low — High

CODES	Class A	Class D
ISIN	LU0974391764	LU0974391848
Bloomberg	LOVFEMA LX	LOVFEMD LX
NAV	EUR 10.09	EUR 10.09

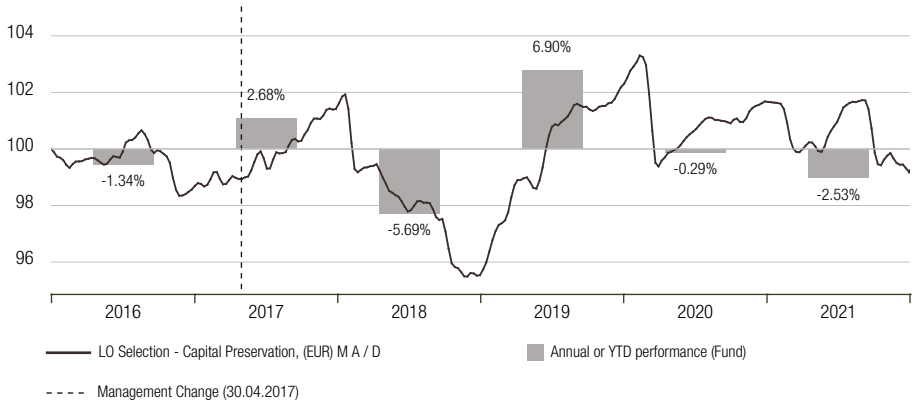
RATINGS

Morningstar Rating ★★★★★

HIGHLIGHTS

LO Selection - Capital Preservation targets a return of cash + 3% p.a. while aiming to limit maximum drawdowns to 5% p.a. Its investment strategy focuses on generating steady returns while preserving capital across economic cycles (expansion, recession and inflation). The fund follows a proprietary risk-based investment process in which portfolio asset allocation is driven primarily by a selection of four risk factors: developed equities, emerging equities, sovereign bonds and credit. The weights of the underlying investments are adjusted in such a manner that risk is spread across these four factors according to a risk allocation optimized for this risk profile. In addition, we seek to further diversify portfolio risk and returns by incorporating additional strategies aiming to capture alternative risk premia. Portfolio risk exposure is continuously monitored and asset allocation can be adjusted daily if required.

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

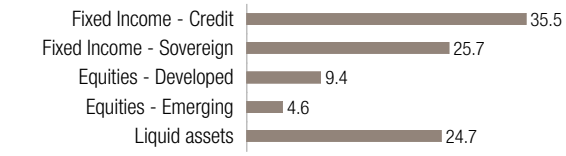


NET PERFORMANCE IN EUR	Cumulative Fund	Annualized Fund
YTD	-2.53%	-
1 month	0.04%	-
3 months	-0.75%	-
1 year	-2.53%	-
3 years	3.89%	1.27%
5 years	0.60%	0.12%
Total return (since 31.01.2014)	0.90%	0.11%

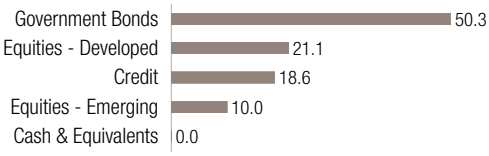
STATISTICS 31.12.2016 - 31.12.2021	Fund		Fund
Annualised volatility	2.77%	Number of positions	16
Sharpe ratio	0.21		
Max. drawdown	-5.92%		

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.

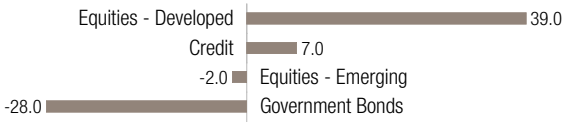
PORTFOLIO BREAKDOWN (IN % BY ASSET TYPE)



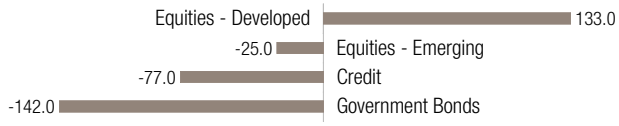
RISK CONTRIBUTION (IN %)



PERFORMANCE CONTRIBUTION - 1 MONTH (IN BPS)



PERFORMANCE CONTRIBUTION - YTD (IN BPS)



MONTHLY RETURNS IN %	2016 Fund	2017 Fund	2018 Fund	2019 Fund	2020 Fund	2021 Fund
January	-0.2	-0.1	0.2	1.6	0.6	-0.4
February	-0.1	0.7	-2.2	0.1	-0.6	-1.2
March	0.1	-0.2	0.2	1.8	-2.5	-0.4
April	-0.1	-0.0	-0.5	0.2	0.5	0.3
May	0.1	0.5	-0.6	-0.3	0.2	0.1
June	0.3	-0.2	-0.7	1.9	0.4	0.7
July	0.6	0.6	0.5	0.5	0.5	0.5
August	-0.2	0.5	-0.2	0.6	-0.2	0.3
September	-0.3	0.0	-0.4	-0.2	-0.0	-1.7
October	-0.6	0.9	-2.0	0.1	-0.3	-0.4
November	-1.1	0.1	-0.2	0.1	0.9	-0.4
December	0.3	0.0	-0.0	0.4	0.3	0.0
Year	**-1.3**	**2.7**	**-5.7**	**6.9**	**-0.3**	**-2.5**

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:
- 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.
- Model Risk: Models may be misspecified, badly implemented or may become inoperative when significant changes take place in the financial markets or in the organization. Such a model could unduly influence portfolio management and expose to losses.

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

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