LOMBARD ODIER

LOMBARD ODIER DARIER HENTSCH

LO Selection – Capital Preservation (EUR) M

Fact Sheet (marketing document)

Asset Allocation • Multi-Asset

31 August 2022

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 5.29 million
Liquidity (sub./red.)	Daily, 15:00
Min. investment	EUR 3'000
Entry/Exit fees	0% / 0%
Management fee	0.85%
Distribution fee	0%
FROC	0.175%
Ongoing charge (29 July 2022)	1.36%
TER max (30 September 2021)	1.24%

RISK AND REWARD PROFILE

1	2	**3**	4	5	6	7

Low High

This indicator (SRRI) represents the annualized historical volatility of the Sub-Fund over a 5-year period. Where there are less than 5 years worth of data, missing returns are simulated using an appropriate benchmark. The SRRI may change over time and should not be used as an indicator of future risk or returns. Even the lowest risk classification does not imply that the Sub-Fund is risk-free or that capital is necessarily guaranteed or protected.

CODES

	Class A
ISIN	LU0974391764
Bloomberg	LOVFEMA LX
NAV	EUR 9.24

FISCAL INFORMATION

ES - Switchable	No

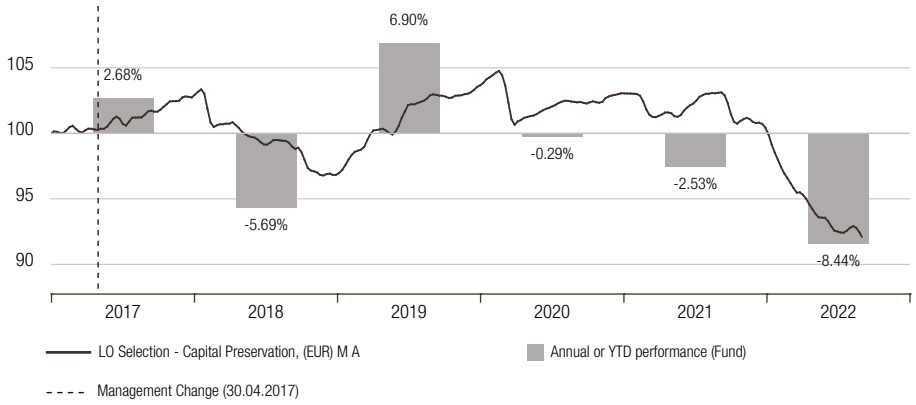
RATINGS

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 CUMULATIVE PERFORMANCE AND ANNUAL PERFORMANCE IN EUR Dec 31, 2016 - Aug 31, 2022

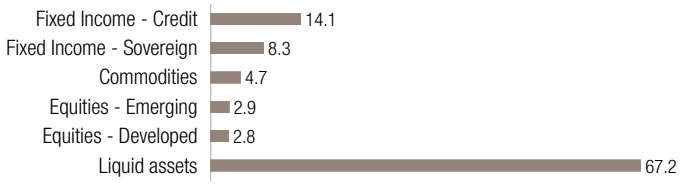


Past performance does not predict future returns. Performances are displayed net of all costs except any entry and exit fees. Please refer to the cost section. Performance is subject to taxation which depends on the personal situation of each investor and may change in the future. Returns may increase or decrease as a result of currency fluctuations.

NET PERFORMANCE IN EUR	Cumulative Fund	Annualized Fund
YTD	-8.44%	-
1 month	-0.84%	-
3 months	-1.59%	-
1 year	-10.70%	-
3 years	-10.68%	-3.68%
5 years	-9.34%	-1.94%
Total return (since 31.01.2014)	-7.62%	-0.92%

STATISTICS 31.08.2017 - 31.08.2022	Fund		Fund
Annualised volatility	3.19%	Number of positions	15
Sharpe ratio	-0.45		
Max. drawdown	-11.56%		

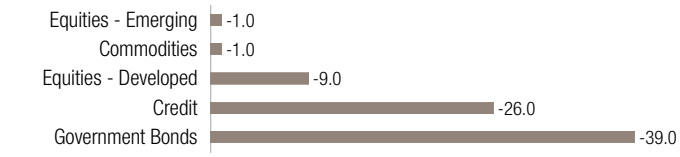
PORTFOLIO BREAKDOWN (IN % BY ASSET TYPE)



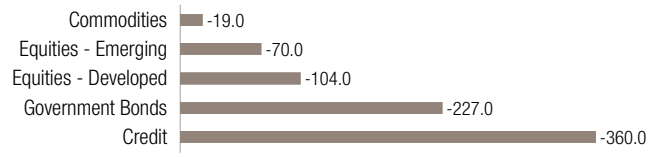
RISK CONTRIBUTION (IN %)



PERFORMANCE CONTRIBUTION - 1 MONTH (IN BPS)



PERFORMANCE CONTRIBUTION - YTD (IN BPS)



MONTHLY RETURNS IN %	2017 Fund	2018 Fund	2019 Fund	2020 Fund	2021 Fund	2022 Fund
January	-0.1	0.2	1.6	0.6	-0.4	-2.7
February	0.7	-2.2	0.1	-0.6	-1.2	-1.5
March	-0.2	0.2	1.8	-2.5	-0.4	-0.9
April	-0.0	-0.5	0.2	0.5	0.3	-1.5
May	0.5	-0.6	-0.3	0.2	0.1	-0.6
June	-0.2	-0.7	1.9	0.4	0.7	-1.2
July	0.6	0.5	0.5	0.5	0.5	0.4
August	0.5	-0.2	0.6	-0.2	0.3	-0.8
September	0.0	-0.4	-0.2	-0.0	-1.7	
October	0.9	-2.0	0.1	-0.3	-0.4	
November	0.1	-0.2	0.1	0.9	-0.4	
December	0.0	-0.0	0.4	0.3	0.0	
Year	**2.7**	**-5.7**	**6.9**	**-0.3**	**-2.5**	**-8.4**

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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Source of the figures: Unless otherwise stated, figures are prepared by LOIM.

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