

# LO Selection – Capital Accumulation

## Syst. Hdg, (CHF) I

### 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	CHF Hedged
Fund manager	F. Lee, J. Smaga, Wei Chuan Pek
Net assets (all classes)	CHF 258.68 million
Liquidity (sub./red.)	Daily, 15:00
Min. investment	EUR 5 million or equivalent
Management fee	0.70%
Distribution fee	0%
FROC	0.175%
TER max (31 March 2021)	1.24%

#### RISK AND REWARD PROFILE

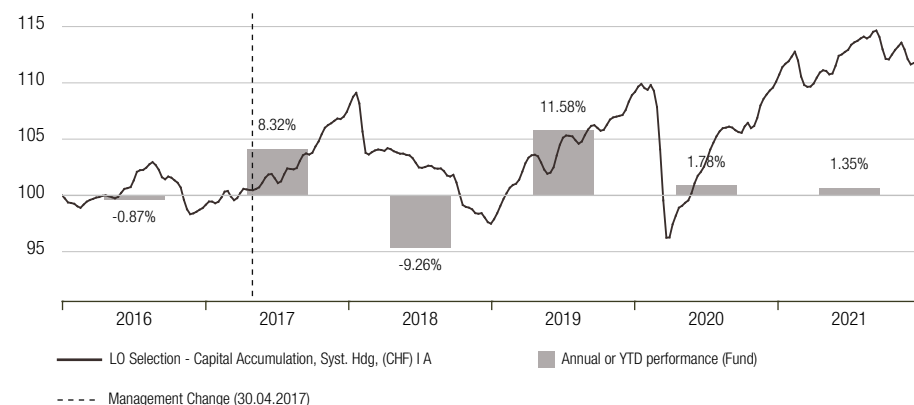
1	2	3	4	5	6	7
Low						High

CODES	Class A
ISIN	LU0974396052
Bloomberg	LOVTCIA LX
NAV	CHF 11.43

#### HIGHLIGHTS

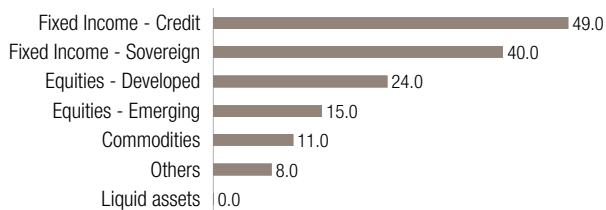
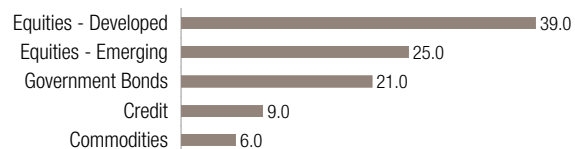
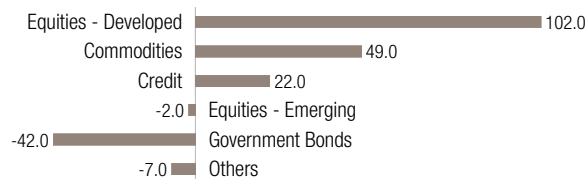
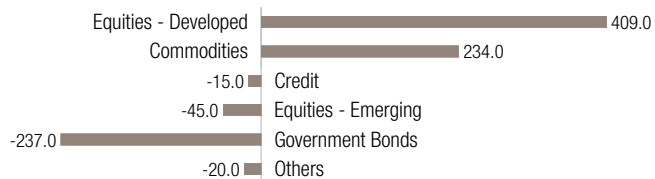
LO Selection - Capital Accumulation targets a return of cash + 5% p.a. while aiming to limit maximum drawdowns to 10% p.a. Its investment strategy focuses on generating steady returns while accumulating capital across economic cycles (expansion, recession and inflation). The fund follows a proprietary risk-based investment process in which portfolio asset allocation is driven primarily by a selection of five risk factors: developed equities, emerging equities, sovereign bonds, credit and commodities. The weights of the underlying investments are adjusted in such a manner that risk is spread across these five 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 CHF Dec 31, 2015 - Dec 31, 2021



NET PERFORMANCE IN CHF	Cumulative Fund	Annualized Fund
YTD	1.35%	-
1 month	1.16%	-
3 months	0.14%	-
1 year	1.35%	-
3 years	15.10%	4.77%
5 years	13.13%	2.49%
Total return (since 31.01.2014)	14.30%	1.70%

STATISTICS 31.12.2016 - 31.12.2021	Fund	Fund
Annualised volatility	6.34%	Number of positions
Sharpe ratio	0.52	19
Max. drawdown	-10.77%	

**PORTFOLIO BREAKDOWN (IN % BY ASSET TYPE)****RISK CONTRIBUTION (IN %)****PERFORMANCE CONTRIBUTION - 1 MONTH (IN BPS)****PERFORMANCE CONTRIBUTION - YTD (IN BPS)****MONTHLY RETURNS  
IN %**

	2016	2017	2018	2019	2020	2021
	Fund	Fund	Fund	Fund	Fund	Fund
January	-0.4	-0.1	1.1	2.7	-0.3	0.2
February	-0.1	1.5	-4.3	0.6	-2.7	-1.0
March	0.4	-0.2	0.3	2.3	-8.0	-0.4
April	-0.1	0.2	-0.1	0.6	2.9	1.4
May	0.3	0.8	-0.5	-2.1	0.8	1.0
June	1.2	-0.3	-1.0	3.2	1.9	1.0
July	1.2	1.2	0.2	0.6	2.6	0.5
August	-0.3	1.1	-0.3	0.4	0.7	0.8
September	-0.4	0.3	-0.3	0.2	-0.5	-2.2
October	-1.4	2.4	-3.2	0.7	-0.8	0.5
November	-2.1	0.6	-0.3	0.3	3.8	-1.5
December	0.7	0.6	-1.1	1.4	1.9	1.2
<b>Year</b>	<b>-0.9</b>	<b>8.3</b>	<b>-9.3</b>	<b>11.6</b>	<b>1.8</b>	<b>1.4</b>

**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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