LOMBARD ODIER

LOMBARD ODIER DARIER HENTSCH

# LO Selection – Capital Accumulation

## Syst. Hdg, (USD) 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 | USD Hedged |
| Fund manager | F. Lee, J. Smaga, Wei Chuan Pek |
| Net assets (all classes) | USD 283.90 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 | Class D |
|---|---|---|
| ISIN | LU0974397027 | LU0974397290 |
| Bloomberg | LVTHUIA LX | LOVTUID LX |
| NAV | USD 13.33 | USD 13.33 |

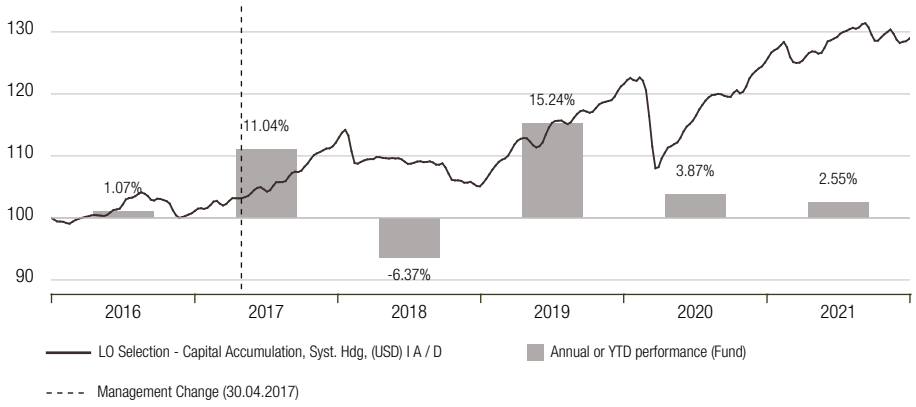
### RATINGS

Morningstar Rating ★★★★★

### 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 USD Dec 31, 2015 - Dec 31, 2021

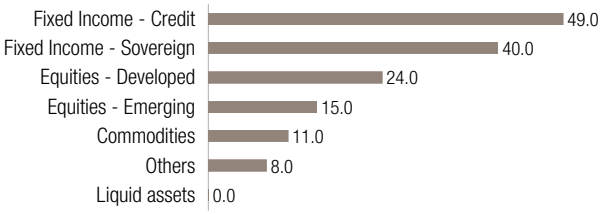



| NET PERFORMANCE IN USD | Cumulative Fund | Annualized Fund |
|---|---|---|
| YTD | 2.55% | - |
| 1 month | 1.33% | - |
| 3 months | 0.43% | - |
| 1 year | 2.55% | - |
| 3 years | 22.75% | 7.03% |
| 5 years | 27.61% | 4.97% |
| Total return (since 31.01.2014) | 33.31% | 3.68% |

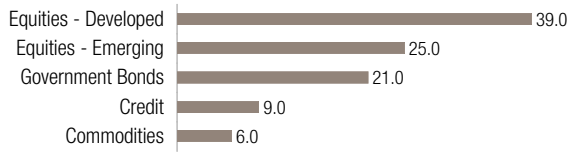
| STATISTICS 31.12.2016 - 31.12.2021 | Fund | | Fund |
|---|---|---|---|
| Annualised volatility | 6.27% | Number of positions | 19 |
| Sharpe ratio | 0.59 | | |
| Max. drawdown | -9.94% | | |

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.

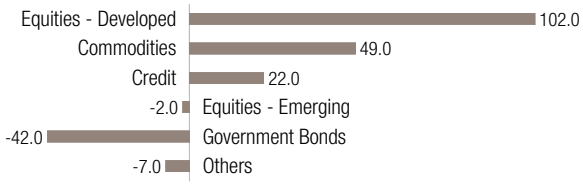
## PORTFOLIO BREAKDOWN (IN % BY ASSET TYPE)



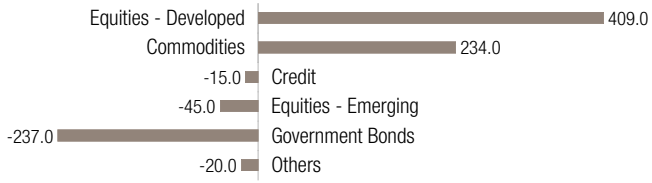

## RISK CONTRIBUTION (IN %)




## 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 | -0.3 | 0.2 | 1.3 | 3.1 | -0.1 | 0.3 |
| February | 0.0 | 1.6 | -4.1 | 0.9 | -2.6 | -0.9 |
| March | 0.6 | 0.1 | 0.6 | 2.6 | -7.4 | -0.2 |
| April | 0.1 | 0.3 | 0.2 | 0.9 | 3.1 | 1.6 |
| May | 0.5 | 1.0 | -0.3 | -1.8 | 0.9 | 1.1 |
| June | 1.4 | -0.0 | -0.7 | 3.5 | 2.0 | 1.1 |
| July | 1.4 | 1.4 | 0.5 | 0.9 | 2.7 | 0.6 |
| August | -0.2 | 1.3 | 0.0 | 0.7 | 0.8 | 0.9 |
| September | -0.1 | 0.5 | -0.1 | 0.5 | -0.4 | -2.2 |
| October | -1.2 | 2.5 | -2.9 | 0.9 | -0.7 | 0.6 |
| November | -2.0 | 0.7 | -0.1 | 0.5 | 3.9 | -1.5 |
| December | 0.9 | 1.0 | -0.8 | 1.8 | 2.1 | 1.3 |
| **Year** | **1.1** | **11.0** | **-6.4** | **15.2** | **3.9** | **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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