

LO SELECTION - VANTAGE 3000, SYST. HDG, (GBP) M

FUND FACTS

Domicile	Luxembourg/SICAV
Fund inception date	31 January 2014
Currency of Fund	EUR
Currency of share class	GBP Hedged
Registered in	AT, BE, CH, DE, ES, FR, GB, LU, NL
Fund manager	C. Caillault, P. Kobelevskiy
Net assets (all classes)	GBP 194.28 million
Number of positions	71
Liquidity (sub./red.)	Daily
Min. investment	EUR 3'000 or equivalent
Management fee	1.00%
Distribution fee	0%
TER max (31 March 2016)	1.84%

RISK AND REWARD PROFILE

1	2	3	4	5	6	7
Low				High		

CODES	Class A	Class D
ISIN	LU0974398264	LU0974398348
Bloomberg	LOVAGMA LX	LOVTGMD LX
Telekurs	22385439	22385441
NAV	GBP 10.70	GBP 10.70

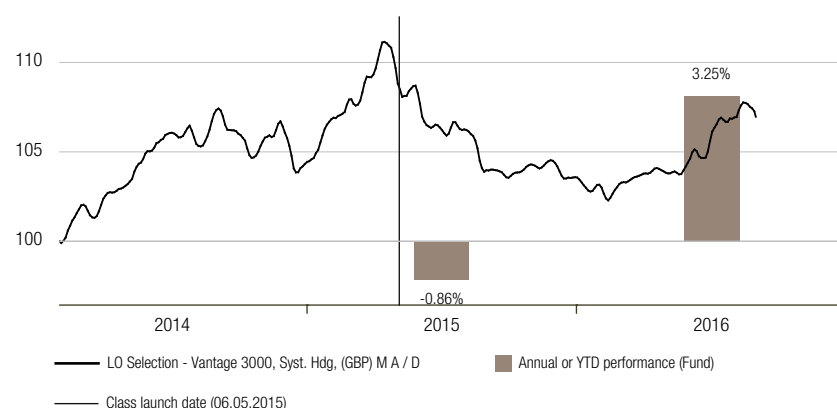
FISCAL INFORMATION

EUSD	In Scope
UKRFS	No
DE InvStG	Transparent

HIGHLIGHTS

LO Selection - Vantage 3000 targets a return of cash + 5-7% p.a. while aiming to limit maximum drawdowns to 10% 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 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 equally across these five factors. In addition, we seek to further diversify portfolio risk and returns by incorporating additional uncorrelated investments such as High conviction and Absolute return strategies. Portfolio risk exposure is continuously monitored and asset allocation can be adjusted daily if required.

NET PERFORMANCE AND ANNUAL PERFORMANCE IN GBP Jan 31, 2014 - Aug 31, 2016

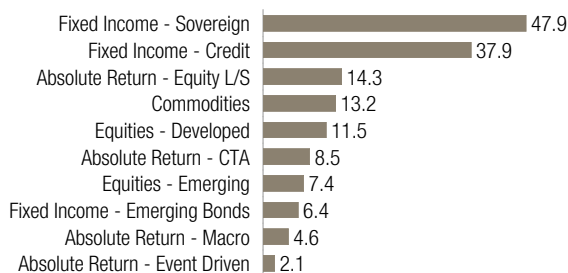
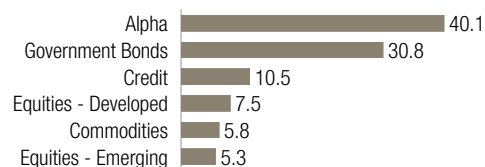
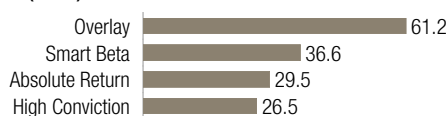
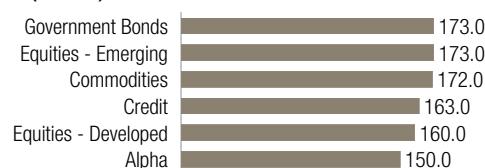
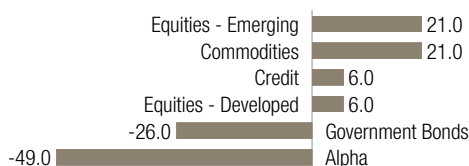
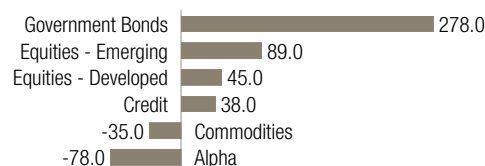


NET PERFORMANCE IN GBP

	Cumulative Fund	Annualized Fund
YTD	3.25%	—
1 month	-0.22%	—
3 months	2.53%	—
1 year	2.86%	—
Total return (since 31.01.2014)	6.97%	2.63%

STATISTICS 31.01.2014 - 31.08.2016

Maximum drawdown	Fund	-5.55%
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PORTFOLIO BREAKDOWN (IN % BY ASSET TYPE)**PORTFOLIO BREAKDOWN (MODEL BASED, REBASED TO 100%)****STRATEGY BREAKDOWN (IN %)****RISK CONTRIBUTION (IN BPS)****PERFORMANCE CONTRIBUTION - 1 MONTH (IN BPS)****PERFORMANCE CONTRIBUTION - YTD (IN BPS)****MONTHLY RETURNS IN %**

	2014	2015	2016
	Fund	Fund	Fund
January		2.0	-0.3
February	2.0	1.5	-0.0
March	0.4	0.8	0.6
April	0.7	0.2	0.0
May	2.0	-0.5	0.4
June	0.8	-2.3	1.4
July	-0.3	0.0	1.4
August	1.6	-2.1	-0.2
September	-1.2	-0.6	
October	-0.4	0.9	
November	0.7	0.3	
December	-1.8	-0.9	
Year	4.5	-0.9	3.2

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:

- 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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