

LO Selection – The Global Fixed Income Opportunities

(EUR) M

Fact Sheet (marketing document)

High Conviction • Fixed Income

31 January 2021

FUND FACTS

Domicile/Legal structure	Luxembourg/SICAV
Legal Status	UCITS
Fund inception date	4 December 2009
Currency of Fund	EUR
Currency of share class	EUR
Fund manager	Y. Zufferey, V. Megard, A. Parker, N. Hoogewijs, A. Maitra, J. Collet, D. Perez (CFA)
Net assets (all classes)	EUR 799.96 million
Liquidity (sub./red.)	Daily, 15:00
Swinging Single Pricing	Yes
Min. investment	EUR 3'000
Management fee	0.70%
Distribution fee	0.00%
FROC	0.17%
TER max (30 September 2020)	0.87%

RISK AND REWARD PROFILE

1	2	3	4	5	6	7
Low						High

CODES	Class A	Class D
ISIN	LU0970177191	LU0970177274
Bloomberg	LGFIEMA LX	LGFIEMD LX
NAV	EUR 125.72	EUR 110.15

FISCAL INFORMATION

Last dividend paid (30.11.2020)	EUR 2.37
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RATINGS

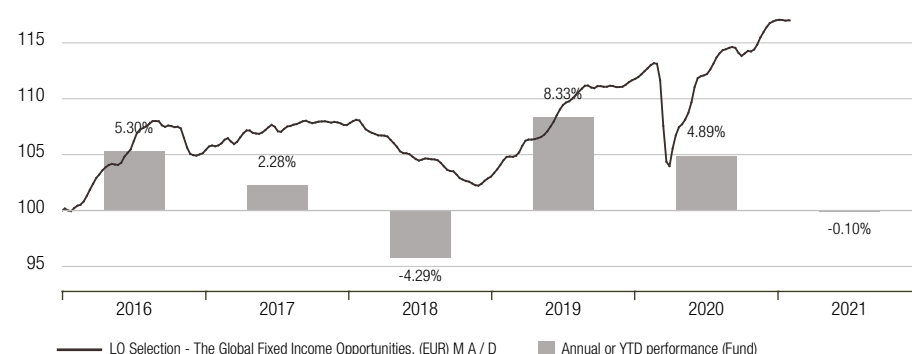
Morningstar Rating	★★★★★
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HIGHLIGHTS

LO Selection - The Global Fixed Income Opportunities is an actively managed long-only global fixed income securities fund. Its unconstrained nature allows the portfolio managers to invest in a whole range of fixed income opportunities. The fund aims to preserve capital while seeking attractive risk-adjusted returns. The team brings together top-down macro-economic insights with bottom-up research analysis to uncover the strongest opportunities across global fixed markets, ranging from global sovereign markets to emerging or corporate (both investment grade and high yield). They add value by actively managing a range of factors: fixed income segments allocation, duration, yield curve positioning, currency exposure, credit, country and security selection. Risk management is performed by fund managers at a portfolio level, alongside independent teams who manage investment risks and monitor operational risks.

The current investment strategy is in place since 13.02.2014.

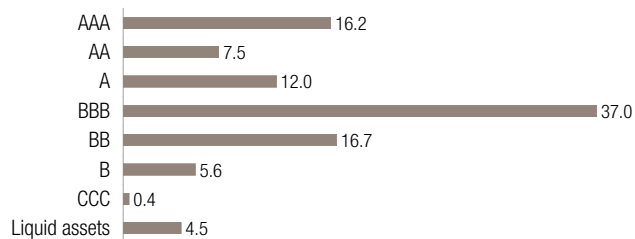
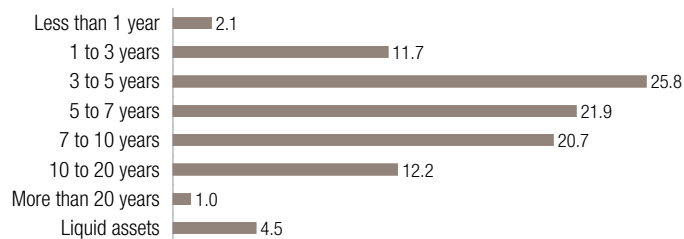
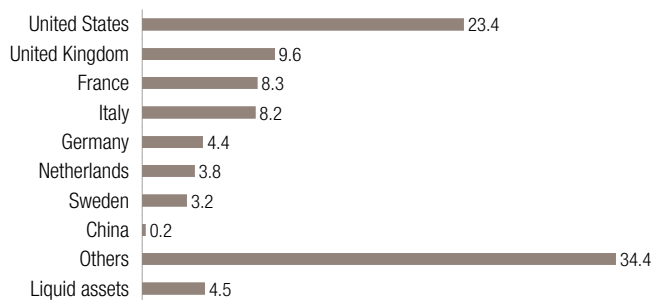
NET PERFORMANCE AND ANNUAL PERFORMANCE IN EUR Dec 31, 2015 - Jan 31, 2021



NET PERFORMANCE IN EUR	Cumulative Fund	Annualized Fund
YTD	-0.10%	-
1 month	-0.10%	-
3 months	2.60%	-
1 year	3.87%	-
3 years	8.10%	2.62%
5 years	16.49%	3.09%
Total return (since 03.02.2014)	25.72%	3.31%

STATISTICS 31.01.2016 - 31.01.2021

Annualised volatility	4.63%	Average coupon	3.01%
Sharpe ratio	0.76	Average maturity	5.63
Max. drawdown	-7.05%	Average rating	A-
		Modified duration	4.09
		Yield to maturity (unhedged)	2.02%
		Yield to maturity	1.38%
		Number of positions	354
		Non Government Bonds	62.62%

CREDIT RATINGS (IN %)**MATURITIES (IN %)****COUNTRIES (IN %)****CURRENCIES (IN %)****MONTHLY RETURNS
IN %**

	2016	2017	2018	2019	2020	2021
Fund	Fund	Fund	Fund	Fund	Fund	Fund
January	0.4	0.4	0.5	1.8	0.9	-0.1
February	0.8	0.9	-1.2	-0.2	0.1	
March	1.9	-0.0	-0.1	1.6	-7.1	
April	1.0	0.4	-0.9	0.1	3.0	
May	-0.0	0.1	-0.7	1.1	2.2	
June	1.9	-0.0	-0.9	1.4	1.4	
July	1.3	0.2	0.4	0.8	1.7	
August	0.5	0.5	-0.7	1.2	0.6	
September	-0.3	-0.1	-0.4	-0.2	-0.7	
October	-0.4	0.2	-1.0	0.1	0.3	
November	-2.2	-0.2	-0.3	-0.1	1.8	
December	0.3	-0.1	0.9	0.5	0.8	
Year	5.3	2.3	-4.3	8.3	4.9	-0.1

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:

- Credit risk: A significant level of investment in debt securities or risky securities implies that the risk of, or actual, default may have a material impact on performance. The likelihood of this depends on the credit-worthiness of the issuers.

- 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.

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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