

LO Selection – The Balanced (EUR) N

Fact Sheet (marketing document)

Asset Allocation • Multi-Asset

31 January 2021

FUND FACTS

Domicile/Legal structure	Luxembourg/SICAV
Legal Status	UCITS
Fund inception date	11 December 2009
Currency of Fund	EUR
Currency of share class	EUR
Fund manager	C. Caillault, P. Bésanger
Net assets (all classes)	EUR 470.85 million
Liquidity (sub./red.)	Daily, 15:00
Min. investment	EUR 1'000'000
Management fee	1.30%
Distribution fee	0.00%
FROC	0.15%
TER max (30 September 2020)	1.80%

RISK AND REWARD PROFILE

1	2	3	4	5	6	7
Low						High

CODES	Class A	Class D
ISIN	LU0470792929	LU0470793141
Bloomberg	LDSBEUA LX	LOBAEND LX
NAV	EUR 147.29	EUR 147.29

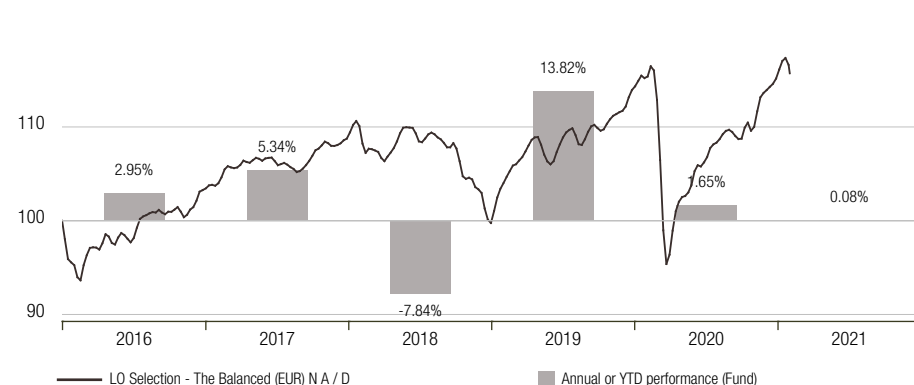
RATINGS

Morningstar Rating	★★★★★
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HIGHLIGHTS

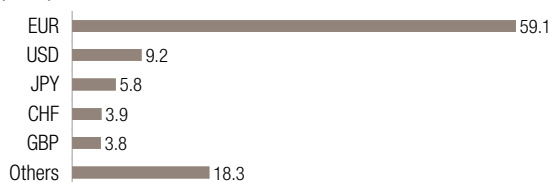
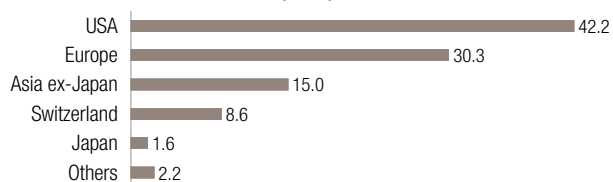
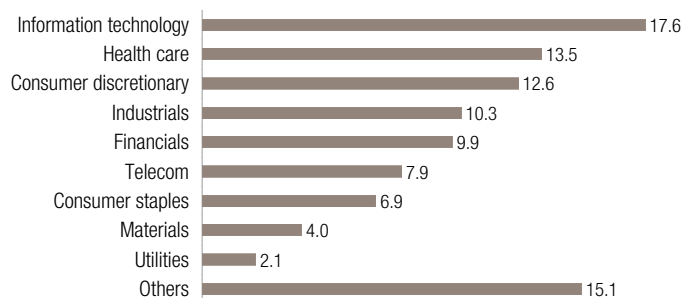
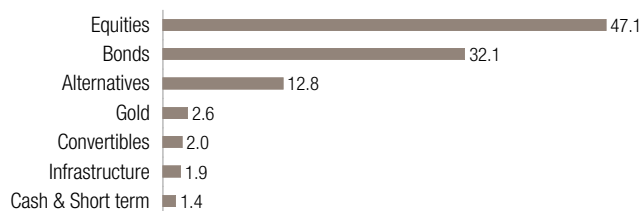
LO Selection - The Balanced (EUR) is an actively managed balanced portfolio in EUR. It offers a transparent, tax-efficient and cost effective solution to get access to the Private Banking Investment Strategy. The fund can invest globally across all major asset classes in individual securities from our high-conviction research lists as well as the best available funds, whether managed by Lombard Odier or by other investment managers selected by our External Fund selection team. It aims to generate positive returns of 4% p.a above cash over a full business cycle while limiting the shortfall. The fund is well diversified both in term of asset class and instruments whose allocation is determined by the Investment Committee. Risk management is an integral part of the investment process and portfolio construction, performed by fund managers at a portfolio-level, alongside independent teams who manage investment risks and monitor operational risks.

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



NET PERFORMANCE IN EUR	Cumulative Fund	Annualized Fund
YTD	0.08%	-
1 month	0.08%	-
3 months	7.05%	-
1 year	1.61%	-
3 years	5.23%	1.71%
5 years	19.71%	3.65%
Total return (since 10.12.2009)	47.29%	3.52%

STATISTICS 31.01.2016 - 31.01.2021	Fund	Fund
Annualised volatility	7.83%	Number of positions
Sharpe ratio	0.52	389
Max. drawdown	-14.10%	

CURRENCIES (IN %)**COUNTRIES IN THE EQUITY SEGMENT (IN %)****INDUSTRIES IN THE EQUITY SEGMENT (IN %)****ASSETS (IN %)****MONTHLY RETURNS
IN %**

	2016	2017	2018	2019	2020	2021
	Fund	Fund	Fund	Fund	Fund	Fund
January	-3.3	0.3	1.4	4.2	0.1	0.1
February	-0.8	2.1	-1.7	1.6	-3.9	
March	1.3	0.8	-1.5	1.3	-10.6	
April	0.8	-0.0	1.3	1.8	5.1	
May	1.2	-0.0	1.4	-3.1	1.3	
June	-0.7	-0.6	-1.1	2.6	1.8	
July	2.0	0.1	1.1	1.3	1.5	
August	0.6	-0.2	-0.6	-0.6	1.8	
September	-0.0	1.3	-0.1	1.0	-0.9	
October	0.2	1.6	-3.7	0.3	-0.6	
November	0.2	-0.5	-0.5	1.2	4.9	
December	1.6	0.4	-4.0	1.6	2.0	
Year	2.9	5.3	-7.8	13.8	1.7	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.

- Active management risk: Active management relies on anticipating various market developments and/or security selection. There is a risk at any given time that the fund may not be invested in the highest-performing markets or securities. The fund's net asset value may also decline.

For more details about risk, see appendix B "Risk Factors Annex" of the prospectus.

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Spain. Supervisory Authority: Comisión Nacional del Mercado de Valores (CNMV). Representative: Allfunds Bank S.A. C/Nuria, 57 Madrid.

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

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