

LO Funds – Event Driven Seed, (USD) M Fact Sheet (marketing document)

Liquid Alternatives Strategies • Alternatives

30 September 2024

FUND FACTS

| | |
|---------------------------------|--------------------|
| Domicile/Legal structure | Luxembourg/SICAV |
| Legal Status | UCITS |
| Fund inception date | 1 October 2015 |
| SFDR Classification | Article 6 |
| Currency of Fund | USD |
| Currency of share class | USD |
| Fund manager | G. Gedeon |
| Net assets (all classes) | USD 96.72 million |
| Liquidity (sub./red.) | weekly (Wednesday) |
| Min. investment | EUR 3'000 |
| Entry/Exit fees | 0.00% / 0.00% |
| Management fee | 1.60% |
| Distribution fee | 0.00% |
| FROC | 0.35% |
| Performance fee | 20% High Watermark |
| Ongoing charge (30 August 2024) | 2.05% |
| TER max (30 September 2023) | 1.95% |

RISK AND REWARD PROFILE

| | | | | | | |
|-----|---|---|---|---|---|------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| Low | | | | | | High |

This summary risk indicator (SRI) is a guide to the level of risk of this product compared to other products. Where there are less than 5 years worth of data, missing returns are simulated using an appropriate benchmark. The SRI may change over time and should not be used as an indicator of future risk or returns. Even the lowest risk classification does not imply that the Sub-Fund is risk-free or that capital is necessarily guaranteed or protected.

| CODES | Class A | Class D |
|-----------|--------------|--------------|
| ISIN | LU1298038784 | LU1298038867 |
| Bloomberg | LOGMUMA LX | LOGMUMD LX |
| Telekurs | 29725569 | 29725955 |
| NAV | USD 11.45 | USD 11.29 |

FISCAL INFORMATION

| | |
|---------------------------------------|-------------|
| UK - Reporting Status A/D | No/Yes |
| DE - Investment-steuergesetz (InvStG) | Other Funds |
| Last dividend paid (27.11.2023) | USD 0.15 |

RATINGS

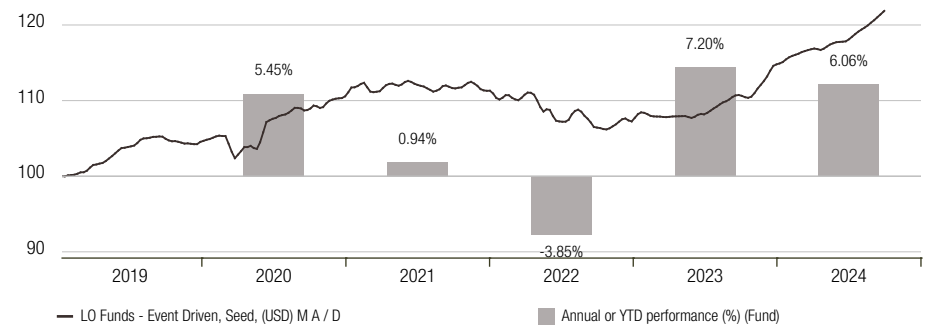
| | |
|----------------------|--------------------|
| Morningstar Category | Alt - Event Driven |
|----------------------|--------------------|

HIGHLIGHTS

LO Funds - Event Driven is an actively managed UCITS portfolio. The strategy invests opportunistically across equities and credit throughout the investment cycle. The investment universe is truly global with a focus on Europe and Asia. The strategy seeks to structure positive convexity and to maximize risk-adjusted returns by investing in catalysts or relative value situations. The portfolio manager balances portfolio risks through position selection, sizing, and explicit downside hedging. Risk management is further enhanced by the oversight of LOIM's dedicated risk management team. The Portfolio Manager, Georges Gedeon, brings 25+ years of expertise identifying asymmetric ideas across various event types, sectors, and asset classes.

The Fund has been implementing the Event Driven strategy under the lead of George Gedeon since April 1, 2023

NET CUMULATIVE PERFORMANCE AND ANNUAL PERFORMANCE IN USD Jan 11, 2019 - Sep 30, 2024



Past performance does not predict future returns. Performances are displayed net of all costs except any entry and exit fees. Please refer to the cost section. Performance is subject to taxation which depends on the personal situation of each investor and may change in the future. Returns may increase or decrease as a result of currency fluctuations.

| NET PERFORMANCE IN USD | Cumulative | Annualized |
|---------------------------------|------------|------------|
| | Fund | Fund |
| YTD | 6.06% | - |
| YTD | 6.06% | - |
| 1 month | 1.16% | - |
| 3 months | 3.37% | - |
| 1 year | 10.02% | - |
| 3 years | 9.39% | 3.03% |
| 5 years | 16.07% | 3.01% |
| Total return (since 11.01.2019) | 21.87% | 3.51% |

STATISTICS 30.09.2019 - 30.09.2024

| | Fund |
|-----------------------|--------|
| Annualised volatility | 3.46% |
| Sharpe ratio | 0.12 |
| Max. drawdown | -5.75% |

| MONTHLY RETURNS IN % | 2019 Fund | 2020 Fund | 2021 Fund | 2022 Fund | 2023 Fund | 2024 Fund |
|---------------------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| January | 0.3 | 0.4 | 0.6 | -0.9 | 1.1 | 0.8 |
| February | 0.7 | -0.5 | 0.3 | 0.1 | -0.4 | 0.3 |
| March | 0.4 | -2.4 | -0.4 | 0.3 | -0.1 | 0.5 |
| April | 0.5 | 2.2 | 1.3 | -0.4 | 0.1 | 0.0 |
| May | 1.5 | -0.5 | 0.1 | -0.9 | -0.4 | 0.8 |
| June | 0.6 | 3.8 | -0.3 | -2.1 | 0.7 | 0.1 |
| July | 1.0 | 0.1 | -0.7 | 1.0 | 0.9 | 1.2 |
| August | 0.2 | 1.5 | 0.4 | -0.2 | 0.9 | 1.0 |
| September | -0.2 | -0.8 | -0.3 | -1.7 | 0.6 | 1.2 |
| October | -0.2 | 0.1 | 0.3 | 0.4 | -0.3 | |
| November | -0.2 | 1.4 | 0.0 | 0.9 | 2.1 | |
| December | 0.1 | 0.2 | -0.2 | -0.2 | 1.9 | |
| Year | 4.7 | 5.4 | 0.9 | -3.9 | 7.2 | 6.1 |

The following risks may be materially relevant but may not always be adequately captured by the synthetic risk indicator and may cause additional loss:

Risks linked to the use of derivatives and financial techniques: Derivatives and other financial techniques used substantially to obtain, increase or reduce exposure to assets may be difficult to value, may generate leverage, and may not yield the anticipated results. All of this could be detrimental to fund performance.

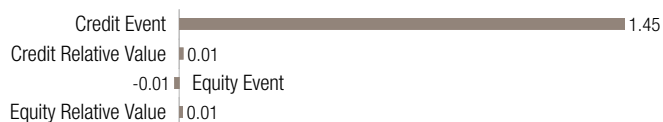
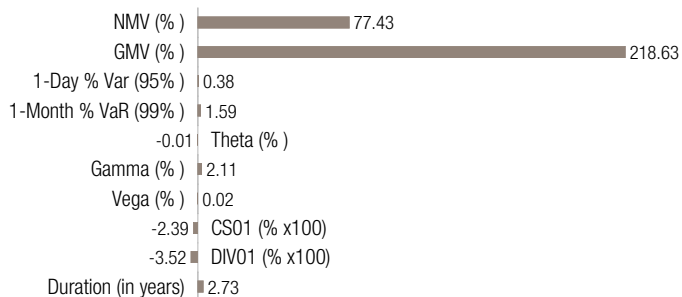
Model Risk: Models may be misspecified, badly implemented or may become inoperative when significant changes take place in the financial markets or in the organization. Such a model could unduly influence portfolio management and expose to losses.

Financial, economic, regulatory and political risks: Financial instruments are impacted by various factors, including, without being exhaustive, the development of the financial market, the economic development of issuers who are themselves affected by the general world economic situation, and economic, regulatory and political conditions prevailing in the relevant country.

Before taking any investment decision, please read the latest version of the prospectus, the articles of incorporation, the Key Information Documents (KIDs) and the latest annual report and semi-annual report. Please pay attention to the Appendix B "Risk Factors Annex" of the prospectus.

Incorporation of extra-financial risks into the investment decision process may result in underweighting of profitable investments from the sub-fund's investment universe and may also lead the management of the sub-fund to underweight investments that will continue to perform. Sustainability risks may lead to a significant deterioration in the financial profile, profitability or reputation of an underlying investment and may therefore have a significant impact on its market price or liquidity.

This product is not a financial product subject to Article 8 or Article 9 of Regulation (EU) 2019/2088 on sustainability-related disclosures in the financial sector (the "SFDR"). The investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

MONTHLY GROSS PERFORMANCE CONTRIBUTION (IN %)**PORTFOLIO EXPOSURE - NMV (IN %)****PORTFOLIO EXPOSURE - GMV (IN %)****FUND RISK METRICS**

GLOSSARY

Credit Ratings: The credit ratings breakdown mentioned for convertible funds is a blend of ratings performed internally as well as ratings provided by external sources.

Risk and Reward Profile: This summary risk indicator (SRI) is a guide to the level of risk of this product compared to other products. Where there are less than 5 years worth of data, missing returns are simulated using an appropriate benchmark. The SRI may change over time and should not be used as an indicator of future risk or returns. Even the lowest risk classification does not imply that the Sub-Fund is risk-free or that capital is necessarily guaranteed or protected.

Total Expense Ratio (TER): The total fees involved in managing and operating a fund. The TER included the annual management fee and other charges, for example legal, admin, and audit costs (source: annual audited reports or semi annual non audited reports). The Total Expense Ratio (TER) is calculated twice per year and is subject to change between calculation dates.

Volatility: A statistical measure of the fluctuations of a security's price. It can also be used to describe fluctuations in a particular market. High volatility is an indication of higher risk.

Sharpe Ratio: A measure of risk-adjusted performance. The higher the ratio, the better risk-adjusted performance has been.

Drawdown: A draw down is usually quoted as the percentage between the peak and trough of an investment during a specific period. It can help to compare an investment's possible reward to its risk.

Correlation: Correlation is a measure of how securities or asset classes move in relation to each other. Highly correlated investments tend to move up and down together while investments with low correlation tend to perform in different ways in different market conditions, providing investors with diversification benefits. Correlation is measured between 1 (perfect correlation) and -1 (perfect opposite correlation). A correlation

coefficient of 0 suggests there is no correlation.

Tracking Error: A measure of how closely an investment portfolio follows the index against which it is benchmarked.

Bond Floor: The lowest value that convertible bonds can fall to, given the present value of the remaining future cash flows and principal repayment. The bond floor is the value at which the convertible option becomes worthless because the underlying stock price has fallen substantially below the conversion value.

Delta: The ratio comparing the change in the price of the underlying asset to the corresponding change in the price of a derivative.

Premium: If a fixed-income security (bond) is purchased at a premium, existing interest rates are lower than the coupon rate. Investors pay a premium for an investment that will return an amount greater than existing interest rates.

Yield to Maturity: The rate of return anticipated on a bond if it is held until the maturity date.

Coupon: The interest rate stated on a bond when it's issued.

Modified Duration: This formula is used to determine the effect that a 100-basis-point (1%) change in interest rates will have on the price of a bond.

Average Duration: The average modified duration of the portfolio expressed in years.

Expected Loss: Annual average expected loss to the portfolio expressed in percent.

Attachment Point: The modelled probability of a negative portfolio return in any given year.

FROC (Fixed Rate of Operational Costs): It cover the Operational Costs directly incurred by the Company ("Direct Costs") and those resulting from the activities carried out by the Management Company on behalf of the Company ("Fund Servicing Costs").

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Investments are subject to a variety of risks: The investments mentioned in this document may carry risks that are difficult to quantify and integrate into an investment assessment. In general, products such as equities, bonds, forex, or money market instruments bear risks, which are higher in the case of derivative, structured, and private equity products; these are aimed solely at investors who are able to understand their nature and characteristics and to bear their associated risks. On request, LOIM will be pleased to provide investors with more detailed information concerning risks associated with given instruments. The liquidity of an investment is subject to supply and demand. Some products may not have a well-established secondary market or in extreme market conditions may be difficult to value, resulting in price volatility and making it difficult to obtain a price to dispose of the asset.

Where the Fund is denominated in a currency other than an investor's base currency, changes in the rate of exchange may have an adverse effect on price and income. All performance figures reflect the reinvestment of interest and dividends and do not take account the commissions and costs incurred on the issue and redemption of shares/units; performance figures are estimated and unaudited. Net performance shows the performance net of fees and expenses for the relevant fund/share class over the reference period. This document does not contain personalised recommendations or advice and is not intended to substitute any professional advice on investment in financial products. Neither this marketing communication nor this document nor any part of it shall form the basis of, or be relied on in connection with, any contract to purchase or subscription to the Fund. Not all costs are listed in this document and the investor is recommended to refer to the Offering documents for more information.

The articles of association, the prospectus, the Key Information Document ("PRIIPS/KIDs"), and the subscription form are the only official Offering Documents of the Fund's shares (the "Offering Documents"). No party is authorised to provide information or make assurances that are not contained in the Offering Documents.

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The PRIIPS/KIDs are available in one of the official languages of your country and a Prospectus is available in English, French, German and Italian. The PRIIPS/KIDs and the Prospectus together with the Articles of Incorporation and the last annual and semi-annual financial report are available on www.loim.com or can be requested free of charge at the registered office of the Fund or of the Management Company, from the distributors of the Fund or from the local representatives as mentioned below. These Offering Documents are provided for information and illustration and is not a contractually binding document or an information required by any legislative provisions and is not sufficient to take an investment decision.

Please refer to the prospectus and the PRIIPS/KIDs before making any final investment decisions. Before making an investment in the Fund, an investor should read the entire Offering Documents, and in particular the risk factors pertaining to an investment in the Fund, consider carefully the suitability of such investment to his/her particular circumstances and, where necessary, obtain independent professional advice in respect of **risks**, as well as any **legal, regulatory, credit, tax, and accounting consequences**.

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A summary of investor's rights relating to regarding complaints and litigation is available in English on <https://am.lombardodier.com/home/asset-management-regulatory-disc.html>.

This Fund is classified as Article 6 under the Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on Sustainability-Related Disclosures in the Financial Services Sector ("SFDR"), and therefore it has neither a sustainable objective nor environmental or social characteristics.

A summary of the sustainable website entity level disclosure is available in English in the "Regulatory and voluntary" section of the website fund page on [Regulatory Disclosures - Asset Management - Lombard Odier](#).

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