

# LO IS (CH) – Swiss Real Estate Securities I

## Fact Sheet (marketing document)

Active Strategy • Real Estate

31 August 2024

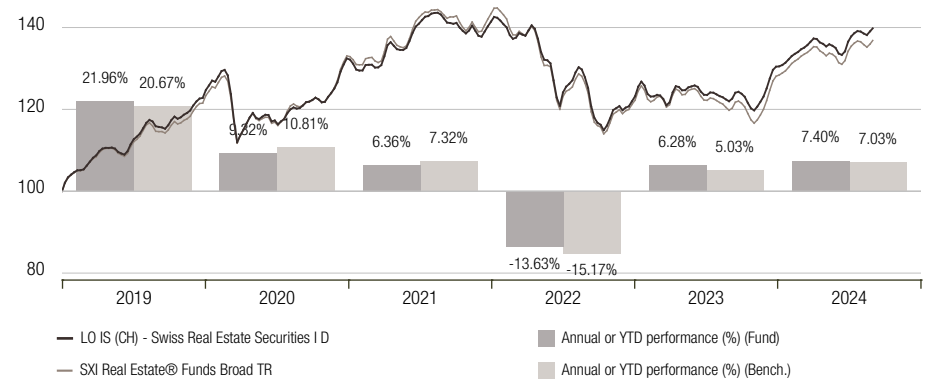
### FUND FACTS

Domicile/Legal structure	Switzerland/FCP
Legal Status	Other investment fund for traditional investments
Fund inception date	22 August 2008
Currency of Fund	CHF
Currency of share class	CHF
Fund manager	F. Simoncini
Net assets (all classes)	CHF 408.15 million
Liquidity (sub./red.)	weekly (Thursday)
Min. investment	One share
Entry/Exit fees	0.00% / 0.00%
Management fee	0.28%
Distribution fee	0.00%
Flat fee	0.10%
Ongoing charge (31 July 2024)	1.10%
TER max (30 June 2023)	1.01%
Dealing Charge (sub./red.)	0.20%

### HIGHLIGHTS

LO Institutional Strategies (CH) - Swiss Real Estate Securities invests primarily via publicly traded real estate mutual funds and, to a lesser degree, in listed real estate companies. The investment objective is to achieve long-term capital growth and to beat the SXI Real Estate® Funds TR benchmark index (registered trademark of SIX Swiss Exchange AG) over a three-year period. The selection process is based on both qualitative and quantitative criteria. The qualitative component consists primarily of evaluating the managers in terms of their real estate and financial acumen, plus analyzing the geographical and sector positioning of the real estate portfolio. The quantitative component involves evaluating factors such as the quality of real estate returns, the performance and dividend track record, liquidity, and the difference between the stock market price and the NAV. The fund is exposed primarily to the risk of geographical concentration in the main Swiss economic regions and to sector risks through its heavy focus on residential and commercial real estate.

### NET CUMULATIVE PERFORMANCE AND ANNUAL PERFORMANCE IN CHF Dec 31, 2018 - Aug 31, 2024



### RISK AND REWARD PROFILE

1	2	3	4	5	6	7
Low						High

### CODES

ISIN	CH0044569678
Bloomberg	LORESED SW
Telekurs	4456967
NAV	CHF 179.64

### FISCAL INFORMATION

UK - Reporting Status	No
DE - Investment-steuergesetz (InvStG)	Not Classified
Last dividend paid (12.10.2023)	CHF 2.25

### RATINGS

Morningstar Rating	★★★★★
Morningstar Category	EAA Fund Property - Indirect Switzerland

NET PERFORMANCE IN CHF	Cumulative		Annualized	
	Fund	Bench.	Fund	Bench.
YTD	7.40%	7.03%	-	-
YTD	4.74%	4.93%	-	-
1 month	0.27%	-0.09%	-	-
3 months	4.60%	4.24%	-	-
1 year	15.81%	15.65%	-	-
3 years	-1.58%	-4.12%	-0.53%	-1.38%
5 years	21.23%	20.08%	3.91%	3.71%
10 years	73.43%	66.22%	5.64%	5.19%
Total return (since 22.08.2008)	147.25%	139.01%	5.79%	5.57%

STATISTICS 31.08.2019 - 31.08.2024	Fund	Bench.	Fund
Annualised volatility	9.33%	9.64%	26
Sharpe ratio	0.41	0.38	
Max. drawdown	-16.68%	-19.12%	
Correlation		0.985	
Tracking error		1.68%	

**MONTHLY RETURNS**

IN %	2019		2020		2021		2022		2023		2024	
	Fund	Bench.	Fund	Bench.	Fund	Bench.	Fund	Bench.	Fund	Bench.	Fund	Bench.
January	4.9	4.7	3.7	3.6	-4.2	-3.5	-0.3	-0.2	0.1	-0.4	2.2	2.5
February	1.0	1.1	-0.9	-0.6	1.1	1.6	-2.6	-3.4	1.0	1.8	0.0	0.3
March	2.9	2.4	-6.9	-6.3	3.0	2.4	-0.1	-0.6	-1.5	-1.9	3.3	3.0
April	0.7	1.1	2.7	2.8	1.0	1.0	-0.5	-1.1	2.1	1.7	-2.1	-2.5
May	-1.2	-1.4	-0.9	-1.1	0.3	-0.4	-4.5	-4.4	0.1	0.4	-0.7	-0.6
June	4.6	4.5	-0.1	0.3	4.7	5.7	-5.7	-6.0	-1.5	-2.0	2.0	2.2
July	2.2	2.2	1.0	1.8	1.6	0.9	3.6	3.3	0.4	0.2	2.3	2.1
August	-0.5	-1.3	-0.8	-1.3	-0.8	-0.9	-1.1	-1.0	-2.0	-2.6	0.3	-0.1
September	0.0	0.1	3.6	3.5	-1.1	-0.3	-5.2	-4.4	2.8	2.9		
October	3.3	3.3	-1.7	-1.8	-2.7	-3.7	-0.3	-1.1	-3.5	-4.3		
November	1.4	1.2	3.7	4.0	0.0	0.8	1.1	1.6	4.2	4.3		
December	1.0	1.1	6.2	6.1	3.7	3.9	1.5	1.5	4.4	5.3		
<b>Year</b>	<b>22.0</b>	<b>20.7</b>	<b>9.3</b>	<b>10.8</b>	<b>6.4</b>	<b>7.3</b>	<b>-13.6</b>	<b>-15.2</b>	<b>6.3</b>	<b>5.0</b>	<b>7.4</b>	<b>7.0</b>

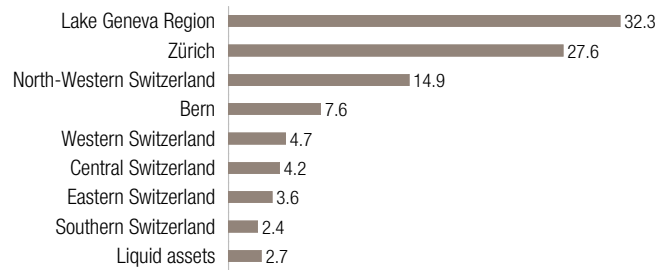
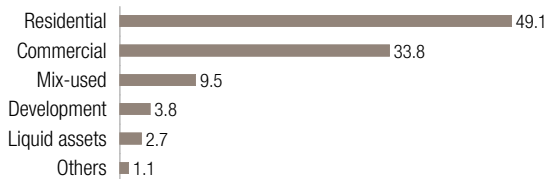
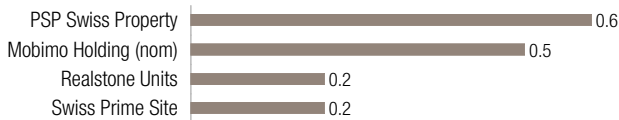
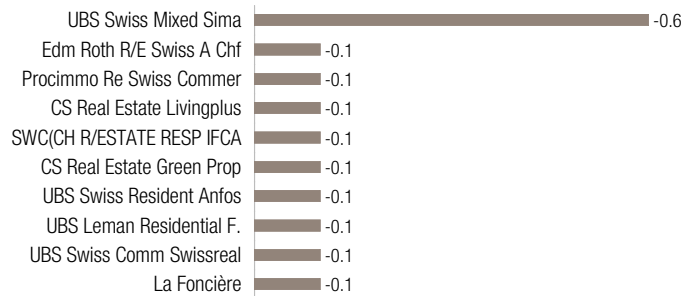
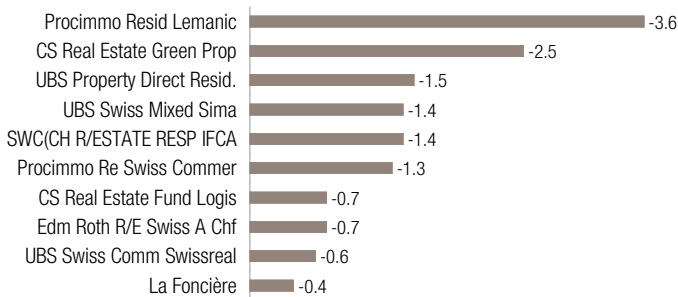
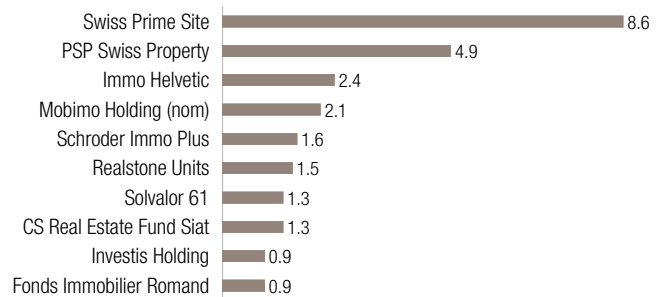
The following risks may be materially relevant but may not always be adequately captured by the synthetic risk indicator and may cause additional loss:

**Concentration risk:** To the extent that the fund's investments are concentrated in a particular country, market, industry, sector or asset class, the fund may be susceptible to loss due to adverse occurrences affecting that country, market, industry, sector or asset class.

**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.

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.

**CURRENCIES (IN %)****GEOGRAPHICAL ALLOCATION (GROSS %)****SECTORS (IN %)****ASSETS (IN %)****INCREASED (ASSET)****REDUCED (ASSET)****LARGEST DECLINE****BEST PERFORMERS**

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**Access to documents in country of registrations:**

The PRIIPS/KIDs are available in one of the official languages of your country and a Prospectus is available in English and French. The PRIIPS/KIDs and the Prospectus together with the Articles of Incorporation and the last annual and semi-annual financial

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