

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

## Fact Sheet (marketing document)

Active Strategy • Real Estate

30 September 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 419.72 million                                |
| Liquidity (sub./red.)           | weekly (Thursday)                                 |
| Min. investment                 | Under IMA   |
| Entry/Exit fees                 | 0.00% / 0.00%                                     |
| Management fee                  | 0.00%   |
| Distribution fee                | 0.00%   |
| Flat fee                        | 0.08%   |
| Ongoing charge (30 August 2024) | 0.78%   |
| Dealing Charge (sub./red.)      | 0.20%   |

### RISK AND REWARD PROFILE

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

### CODES

|           |              |
|-----------|--------------|
|           | Class D      |
| ISIN      | CH1341568637 |
| Bloomberg | LOICSRZ SW   |
| Telekurs  | 134156863    |
| NAV       | CHF 193.12   |

### FISCAL INFORMATION

|                                       |                |
|---------------------------------------|----------------|
| UK - Reporting Status                 | No             |
| DE - Investment-steuergesetz (InvStG) | Not Classified |

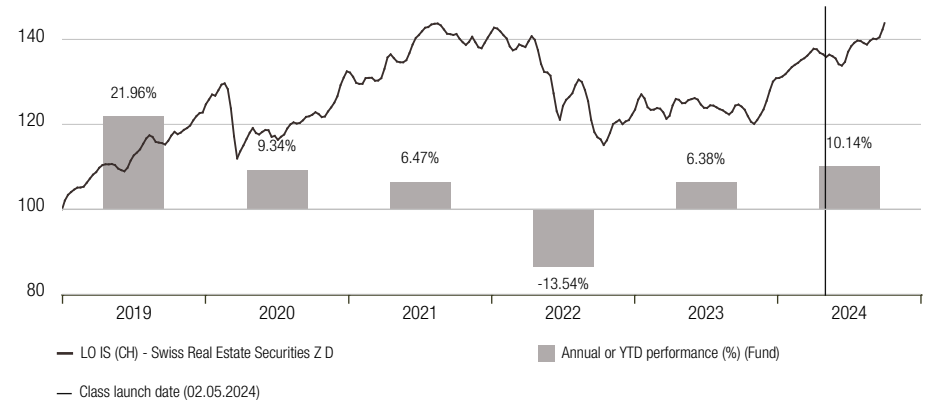
### RATINGS

|                      |  |
|----------------------|--|
| Morningstar Category | EAA Fund Property - Indirect Switzerland |
|----------------------|--|

### 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 - Sep 30, 2024



| NET PERFORMANCE IN CHF          | Cumulative |      | Annualized |      |
|---------------------------------|------------|------|------------|------|
|                                 | Fund       | Fund | Fund       | Fund |
| YTD                             | 10.14%     | -    | -          | -    |
| YTD                             | 10.14%     | -    | -          | -    |
| 1 month                         | 2.41%      | -    | -          | -    |
| 3 months                        | 5.06%      | -    | -          | -    |
| 1 year                          | 15.53%     | -    | -          | -    |
| 3 years                         | 2.29%      | -    | 0.76%      | -    |
| 5 years                         | 24.68%     | -    | 4.49%      | -    |
| 10 years                        | 76.02%     | -    | 5.79%      | -    |
| Total return (since 22.08.2008) | 154.99%    | -    | 5.96%      | -    |

| STATISTICS 30.09.2019 - 30.09.2024 | Fund    | Fund                |
|------------------------------------|---------|---------------------|
| Annualised volatility              | 9.37%   | Number of positions |
| Sharpe ratio                       | 0.47    | 26                  |
| Max. drawdown                      | -16.57% |                     |

| MONTHLY RETURNS<br>IN % | 2019        | 2020       | 2021       | 2022         | 2023       | 2024        |
|-------------------------|-------------|------------|------------|--------------|------------|-------------|
|                         | Fund        | Fund       | Fund       | Fund         | Fund       | Fund        |
| January                 | 4.9         | 3.7        | -4.2       | -0.3         | 0.1        | 2.2         |
| February                | 1.0         | -0.9       | 1.1        | -2.6         | 1.0        | 0.1         |
| March                   | 2.9         | -6.9       | 3.0        | -0.1         | -1.5       | 3.3         |
| April                   | 0.7         | 2.7        | 1.0        | -0.5         | 2.1        | -2.1        |
| May                     | -1.2        | -0.9       | 0.3        | -4.4         | 0.1        | -0.6        |
| June                    | 4.6         | -0.1       | 4.7        | -5.7         | -1.4       | 2.0         |
| July                    | 2.2         | 1.0        | 1.6        | 3.6          | 0.4        | 2.3         |
| August                  | -0.5        | -0.8       | -0.8       | -1.1         | -2.0       | 0.3         |
| September               | 0.0         | 3.6        | -1.1       | -5.2         | 2.8        | 2.4         |
| October                 | 3.3         | -1.7       | -2.7       | -0.3         | -3.5       |             |
| November                | 1.4         | 3.7        | 0.0        | 1.1          | 4.2        |             |
| December                | 1.0         | 6.2        | 3.7        | 1.6          | 4.4        |             |
| <b>Year</b>             | <b>22.0</b> | <b>9.3</b> | <b>6.5</b> | <b>-13.5</b> | <b>6.4</b> | <b>10.1</b> |

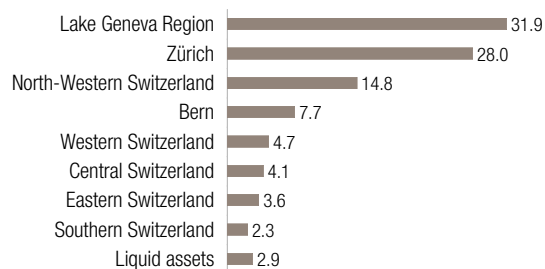
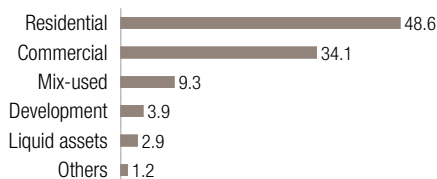
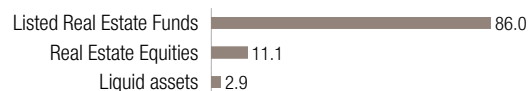
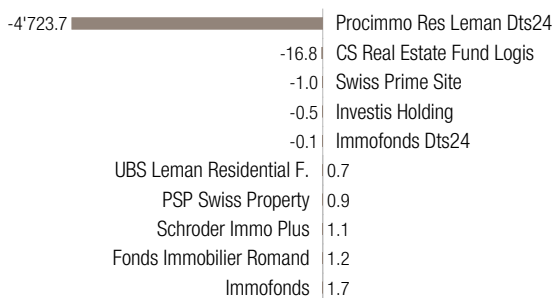
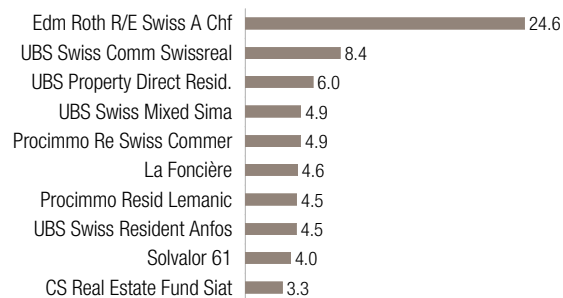
The following risks may be materially relevant but may not always be adequately captured by the synthetic risk indicator and may cause additional loss:

**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:**

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