

# LO IS (CH) – LPP 30 I

## Fact Sheet (marketing document)

Risk-Based • Multi-Asset

30 September 2024

### FUND FACTS

Domicile/Legal structure	Switzerland/FCP
Legal Status	Other investment fund for traditional investments
Fund inception date	30 August 2010
Currency of Fund	CHF
Currency of share class	CHF
Fund manager	A. Storno (CFA), A. Forclaz (Ph.D.), F. Ielpo (Ph.D.)
Net assets (all classes)	CHF 33.77 million
Liquidity (sub./red.)	daily, 11:00
Entry/Exit fees	0.00% / 0.00%
Management fee	0.35%
Distribution fee	0.00%
Flat fee	0.10%
Performance fee	15% of the Fund's outperformance
Ongoing charge (30 August 2024)	0.65%
TER max (30 June 2023)	0.63%
Dealing Charge (subscription)	0.14%

### RISK AND REWARD PROFILE

1	2	3	4	5	6	7
Low						High

### CODES

ISIN	CH0115141670
Bloomberg	LPP30ID SW
Telekurs	11514167
NAV	CHF 118.14

### FISCAL INFORMATION

UK - Reporting Status	No
DE - Investment-steuergesetz (InvStG)	Not Classified
Last dividend paid (12.10.2023)	CHF 1.38

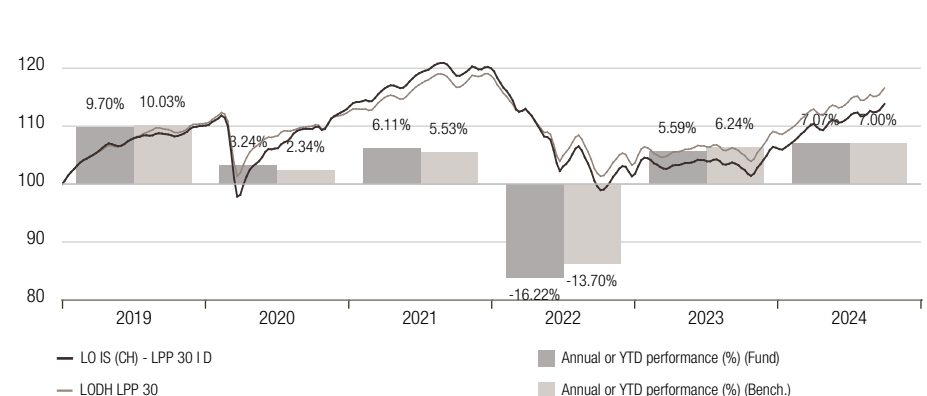
### RATINGS

Morningstar Rating	★★★★★
Morningstar Category	CHF Cautious Allocation

### HIGHLIGHTS

LO Institutional Strategies (CH) - LPP 30 is a long-only multi-asset strategy in place since November 2011. It invests in various asset classes including equities and fixed income securities, with a focus on CHF denominated bonds. It seeks to generate stable returns over the long-term and outperform the LODH LPP 30 index. It complies with the principles and investment requirements of Swiss pension funds (LPP/OPP2). The investment approach aims to benefit from investment opportunities in the Swiss bond market through active management of CHF-denominated bonds and allocation to international equity and fixed income assets using the LOIM Smart Beta approach. This approach aims to offer higher risk-adjusted returns through better diversification than market capitalisation indices. The portfolio is further adjusted taking into account macro indicators that aim to provide a view of the current global economic environment. Risk management is performed by fund managers at a portfolio level, alongside independent teams who oversee investment risks and operational risks.

### NET CUMULATIVE PERFORMANCE AND ANNUAL PERFORMANCE IN CHF Dec 31, 2018 - Sep 30, 2024



### NET PERFORMANCE IN CHF

	Cumulative		Annualized	
	Fund	Bench.	Fund	Bench.
YTD	7.07%	7.00%	-	-
YTD	7.07%	7.00%	-	-
1 month	0.92%	0.87%	-	-
3 months	2.17%	2.15%	-	-
1 year	10.50%	10.43%	-	-
3 years	-4.01%	-0.02%	-1.35%	-0.01%
5 years	4.50%	6.28%	0.88%	1.22%
10 years	23.77%	27.82%	2.15%	2.47%
Total return (since 01.11.2013)	30.15%	35.84%	2.44%	2.84%

### STATISTICS 30.09.2019 - 30.09.2024

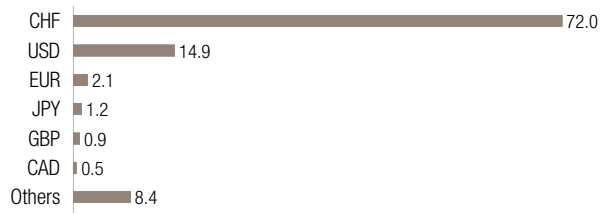
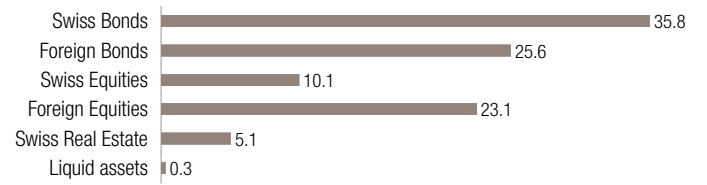
	Fund	Bench.
Annualised volatility	7.63%	6.59%
Sharpe ratio	0.10	0.17
Max. drawdown	-18.22%	-14.88%
Correlation		0.981
Tracking error		1.72%

**MONTHLY RETURNS**

IN %	2019		2020		2021		2022		2023		2024	
	Fund	Bench.	Fund	Bench.	Fund	Bench.	Fund	Bench.	Fund	Bench.	Fund	Bench.
January	2.7	2.8	0.8	1.1	0.1	-0.4	-2.5	-2.2	3.5	3.4	0.4	0.3
February	1.3	1.1	-2.1	-1.8	-0.0	-0.3	-2.6	-2.3	-1.1	-1.2	1.5	1.4
March	1.2	1.4	-8.4	-5.8	2.5	2.5	-1.2	-1.0	0.1	0.6	2.3	2.2
April	1.7	1.5	4.5	3.5	0.4	0.2	-2.6	-2.1	0.1	0.4	-1.0	-1.2
May	-0.9	-0.5	1.5	1.1	0.5	0.3	-1.7	-1.2	0.5	0.4	0.6	0.9
June	1.2	1.2	0.7	0.5	1.6	1.6	-5.3	-4.1	0.6	0.6	1.0	1.1
July	1.1	1.3	0.8	0.5	0.7	0.8	3.7	3.7	0.2	0.2	1.2	1.3
August	0.3	1.0	2.1	0.6	0.9	0.8	-2.2	-2.1	-0.5	-0.5	0.0	-0.0
September	-0.2	-0.4	0.2	0.4	-2.0	-2.0	-4.7	-4.3	-1.0	-1.0	0.9	0.9
October	-0.3	-0.5	-0.9	-1.3	0.4	0.5	2.2	2.2	-1.7	-1.7		
November	1.5	1.5	3.3	3.0	0.0	0.7	2.3	2.0	3.0	2.8		
December	-0.5	-0.6	1.2	0.8	0.9	0.7	-2.6	-2.9	2.0	2.0		
<b>Year</b>	<b>9.7</b>	<b>10.0</b>	<b>3.2</b>	<b>2.3</b>	<b>6.1</b>	<b>5.5</b>	<b>-16.2</b>	<b>-13.7</b>	<b>5.6</b>	<b>6.2</b>	<b>7.1</b>	<b>7.0</b>

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 %)****ASSETS (IN %)**

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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 report are available on [www.loim.com](http://www.loim.com) or can be requested free of charge at the registered

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