

LO IS (CH) – LPP 30 I

Fact Sheet (marketing document)

Risk-Based • Multi-Asset

31 October 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 42.84 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 September 2024)	0.66%
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

	Class D
ISIN	CH0115141670
Bloomberg	LPP30ID SW
Telekurs	11514167
NAV	CHF 116.07

FISCAL INFORMATION

UK - Reporting Status	No
DE - Investment-steuergesetz (InvStG)	Not Classified
Last dividend paid (10.10.2024)	CHF 1.59

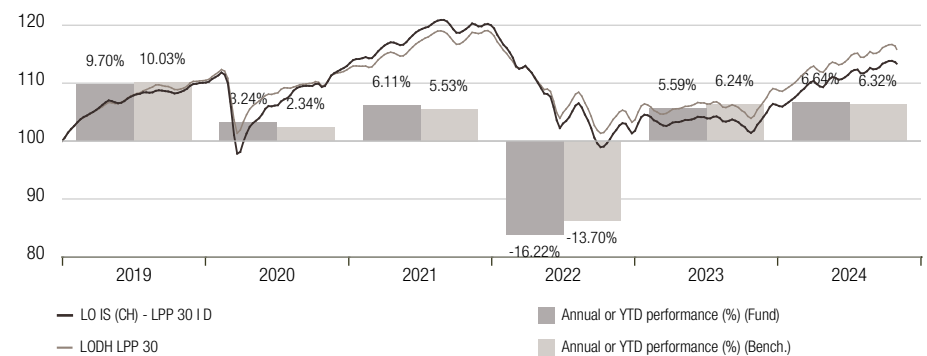
RATINGS

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 - Oct 31, 2024



NET PERFORMANCE IN CHF

	Cumulative		Annualized	
	Fund	Bench.	Fund	Bench.
YTD	6.64%	6.32%	-	-
YTD	7.07%	7.00%	-	-
1 month	-0.41%	-0.64%	-	-
3 months	0.53%	0.20%	-	-
1 year	11.94%	11.57%	-	-
3 years	-4.74%	-1.15%	-1.60%	-0.38%
5 years	4.38%	6.17%	0.86%	1.20%
10 years	22.80%	26.45%	2.07%	2.37%
Total return (since 01.11.2013)	29.62%	34.97%	2.38%	2.75%

STATISTICS 31.10.2019 - 31.10.2024

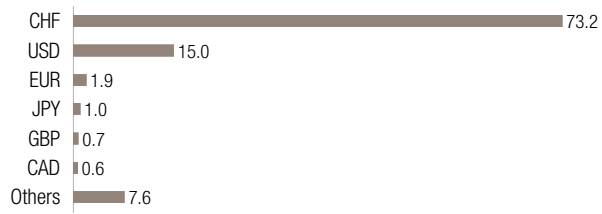
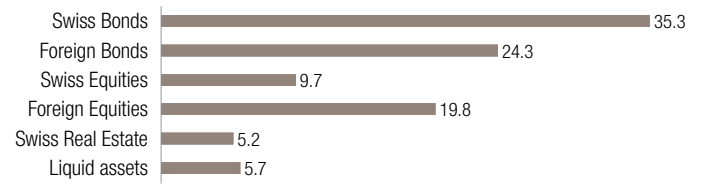
	Fund	Bench.
Annualised volatility	7.63%	6.59%
Sharpe ratio	0.10	0.16
Max. drawdown	-18.22%	-14.88%
Correlation		0.981
Tracking error		1.72%

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	-0.4	-0.6
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		
Year	9.7	10.0	3.2	2.3	6.1	5.5	-16.2	-13.7	5.6	6.2	6.6	6.3

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 %)**

DISCLAIMER

This document is a **Marketing Communication** relating to **Lombard Odier Institutional Strategies (CH)** and its **Sub-Fund ("LO IS (CH) - LPP 30")** (altogether referred to as the "Fund"). This document is intended only for **Qualified and Professional Investors** in Switzerland where the Fund is registered for distribution, within the meaning of the Swiss Collective Investment Schemes Act (CISA) and is not intended for retail investors, nor for U.S. Persons as defined under Regulation S of the United States Securities Act of 1933, as amended.

This document is issued by **Lombard Odier Asset (Switzerland) S.A** (hereinafter the "Management Company"). The Management Company is authorised and regulated by the Swiss Financial Market Supervisory Authority FINMA (the "FINMA") and has its registered office at 6, av. des Morgines, 1213 Petit-Lancy, Geneva, Switzerland. The Management Company is clustered within the Lombard Odier Investment Management Division ("LOIM") of Lombard Odier Group. LOIM is a trade name. The LOIM entities support in the preparation of this document and LOIM is a trade name. The Fund is authorized and regulated by the FINMA as another Fund for traditional investments within the meaning of the Collective Investment Scheme Act of 23 June 2006, as amended.

This document is the property of LOIM, is provided for information purposes only and is addressed for the recipient exclusively for its personal use. It may not be reproduced (in whole or in part), transmitted, modified, or used for any other purpose without the prior written permission of LOIM. It is not intended for distribution, publication, or used for any other purpose without the prior written permission of LOIM.

The contents of this document has not been reviewed by any regulatory authority in any jurisdictions and does not constitute an offer or a recommendation to subscribe for any securities or other financial instruments or products described herein.

It contains opinions of LOIM, as at the date of issue. These opinions and information contained herein in this document does not take into account all the specific circumstances of the addressee. Therefore, no representation is made that the investment strategies presented in this document are suitable or appropriate to the individual circumstances of any investors. Tax treatment depends on the individual circumstance of the investor and may be subject to change in the future. LOIM does not provide tax advice. Consequently, you must verify the above and all information provided in this document with the legal documents issued for the Fund or otherwise review it with your external tax advisors.

The information and analysis contained herein are based on sources believed to be reliable. While LOIM uses its best efforts to ensure that the content is created in good faith, with greatest care and with accuracy, it does not guarantee the timeliness, validity, reliability or completeness of the information contained in this document, neither does it warrant that the information is free from errors and omission nor does it accept any liability for any loss or damage resulting from its use. All information and opinions as well as the prices indicated may change without notice. Particular contents of third parties are marked as such. LOIM assumes no liability for any indirect, incidental or consequential damages that are caused by or in connection with the use of such content.

The Source of the data has been mentioned wherever it was available. Unless otherwise stated, the data is prepared by LOIM.

An investment in the Fund is not suitable for all investors. The ownership of any investment decision(s) shall exclusively vest with the investor. Investment must be done after analysing all possible risk factors and by exercising of independent discretion. The investor must particularly ensure the suitability of an investment as regards with his/her financial situation, risk profile and investment objectives investing. **There can be no assurance that the Fund's investment objective will be achieved or that there will be a return on capital. Past or estimated performance is not necessarily indicative of future results and no assurance can be made that profits will be achieved, or that substantial losses will not be incurred.** The investor bears the risk of losses in connection with any investment. The information contained in this document does not constitute any form of advice on any investment or related consequences of making any particular investment decision in any particular investment decision in any Fund. Each investor shall make his/her own appraisal of risk, goals, liquidity, taxes and other financial merit of his/her investment decisions. Views, opinions and estimates may change without notice and are based on a number of assumptions which may or may not eventuate or prove to be accurate. The scenarios presented are an estimate of future performance based on evidence from the past on how the value of this investment varies, and/or current market conditions and are not an exact indicator. What you will get will vary depending on how the market performs and how long you keep the investment/product.

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 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**.

LOIM recognises that conflicts of interest may exist as a consequence of the distribution of the Fund issued or managed by entities within the Lombard Odier Group. LOIM has a Conflict of Interests policy to identify and manage such conflicts of interest and a copy of this policy is available on <https://am.lombardodier.com/home/asset-management-regulatory-disc.html>.

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>.

Limitation on Sale: The shares issued for this Fund may only be publicly offered or sold in countries in which such a public offer or sale is permitted. Therefore, unless the Management Company or representatives of the Management Company have filed an application with the local supervisory authorities and permission has been granted by the local supervisory authorities, and as long as no such application has been filed or no such permission granted by the supervisory authorities, this Fund does not represent an offer to buy investment shares.

Not for US Person: The Fund has not been registered pursuant to the 1933 United States Securities Act. This document is not intended for any "U.S. Person" as defined in Regulation S of the Act, as amended or pursuant to the 1940 United States Investment Company Act as amended and will not be registered pursuant to the 1940 United States Investment Company Act as amended, or pursuant to other US federal laws. Therefore, the shares will not be publicly offered or sold in the United States. Neither this document nor any copy thereof may be sent, taken into, or distributed in the United States of America, any of its territories or possessions or areas subject to its jurisdiction, or to or for the benefit of a United States Person For this purpose, the term "United States Person" shall mean any citizen, national or resident of the United States of America, partnership organized or existing in any state, territory or possession of the United States of America, a corporation organized under the laws of the United States or of any state, territory or possession thereof, or any estate or trust that is subject to United States Federal income tax regardless of the source of its income.

Important information on benchmarks: Any benchmarks/indices cited herein are provided for information purposes only. No benchmark/index is directly comparable to the investment objectives, strategy or universe of a fund. The performance of a benchmark shall not be indicative of past or future performance of any fund. It should not be assumed that the relevant fund will invest in any specific securities that comprise any index, nor should it be understood to mean that there is a correlation between such fund's returns and any index returns.

LOIM does not provide accounting, tax or legal advice.

Important Information on Fund awards:

Morningstar: Morningstar Category: Morningstar assigns ratings based on comparisons of all funds within a specific Morningstar Category, rather than all funds in a broad asset class. The information contained herein is proprietary to Morningstar and/or its providers, may not be copied or distributed and is not warranted to be accurate, complete or timely. Neither Morningstar nor its content providers are not responsible for any damages or losses arising from any use of this information. For more information about the Morningstar Category:

https://www.morningstar.com/content/dam/marketing/shared/research/methodology/771945_Morningstar_Rating_for_Funds_Methodology.pdf and <http://www.morningstar.com>

Morningstar stars: The star rating is based on risk-adjusted performance. A fund must have a record of more than three years. Star ratings are graded on a curve: the top 10% of funds receive five stars, the next 22.5% receive four stars, the middle 35% receive three stars, the next 22.5% receive two stars and the bottom 10% get one star. A rating alone is an insufficient basis for an investment decision. A rating is drawn for illustration purposes only and is subject to change. It is not a recommendation to invest in the Fund. It does not predict future performance of the Fund. There is no guarantee that the investment objective of the Fund will be reached.

For details regarding the star rating method:

https://www.morningstar.com/content/dam/marketing/shared/research/methodology/771945_Morningstar_Rating_for_Funds_Methodology.pdf and www.morningstar.com.
Morningstar is not responsible for any damages or losses arising from any use of this

information.

Data Protection: You may be receiving this Communication because you have provided us your contact details. If this is the case, note that we may process your personal data for direct marketing purposes. For more information on Lombard Odier's data protection policy, please refer to www.lombardodier.com/privacy-policy.