

KEY INFORMATION DOCUMENT

Purpose

This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.

Product

LO Funds - DataEdge Market Neutral, Syst. NAV Hdg, Seed, (GBP), MA

Name of the PRIIP manufacturer: Lombard Odier Funds (Europe) S.A. part of Lombard Odier Group.

ISIN: LU2736027637

Website of the PRIIP manufacturer: www.loim.com

Call +41 22 709 9333 or write to loim-client-servicing@lombardodier.com for more information.

The Commission de Surveillance du Secteur Financier (CSSF) is responsible for supervising Lombard Odier Funds (Europe) S.A. in relation to this Key Information Document. Lombard Odier Funds (Europe) S.A. is authorised in Luxembourg and regulated by the CSSF.

Lombard Odier Funds (Europe) S.A. acts as management company under Chapter 15 of the Luxembourg law of 17 December 2010 on undertakings for collective investment.

This PRIIP is authorized in Luxembourg.

Date of revision and production: 19 August, 2024.

You are about to purchase a product that is not simple and may be difficult to understand.

What is this product?

Type

The Sub-Fund is part of LO Funds (the "Fund"), a public liability company (société anonyme) incorporated under the laws of the Grand Duchy of Luxembourg as an investment company with variable share capital. The Fund is subject to part I of the Luxembourg law of 17 December 2010 relating to undertakings for collective investment in transferable securities ("UCITS").

Term

The Sub-Fund has no maturity date. The PRIIP manufacturer is entitled to terminate the Sub-Fund unilaterally under the circumstances provided for in the constitutive documents of the Fund. A liquidation of the Fund will cause the automatic termination of the Sub-Fund.

Objectives

LO Funds - DataEdge Market Neutral is a diversified equity long/short, sector market neutral strategy leveraging on trading signal generation based on the latest breakthroughs in big data and predictive analytics to identify key business trend inflections.

The Investment Manager will implement its strategy by getting exposure to companies that it believes to be undervalued and by getting short exposure to companies that it believes to be overvalued. However, the aim of the Investment Manager is to remain market neutral by targeting, under feasibility constraints, a net zero dollar exposure at the global portfolio level, and sector level.

The strategy relies on the use, acquisition, and analysis of alternative data points across multiple geographies, sectors, and sources, such as but not limited to credit card transactions, digital receipts, web traffic, application activity or geolocation. These data have for objective to provide an information edge on companies, including but not limited to sales, revenues, new customers and engagement patterns that are key performance indicators (KPI) of a company influencing its share price.

From a geographic perspective, the investment universe is predominantly focused on the United States. With the amount of alternative data available projected to grow further over the future, the coverage universe, either in terms of number of stocks, regions or sectors, is expected to expand accordingly.

Risk management is performed at the portfolio level, while an independent team oversees investment and operational risks.

This Sub-Fund may not be appropriate for investors who plan to withdraw their money within 5 years.

Sustainability

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.

Intended retail investor

The Sub-Fund is intended for eligible investors who have sufficient experience or have obtained professional advice to assess the risk of investing, have a long-term investment horizon and have sufficient resources to be able to bear any losses (which may equal to the total amount invested) that may result from an investment in the Sub-Fund.

Additional information

You can find information about the Fund and its sub-funds online at www.loim.com. This includes information on how to buy or sell shares or switch between the Fund's various sub-funds. The prospectus, annual and semi-annual reports for the Fund and the details of the up-to-date remuneration policy of Lombard Odier Funds (Europe) S.A. can be obtained free of charge from the website www.loim.com and from the Fund's registered office, at 291, route d'Arlon, L-1150 Luxembourg.

The net asset value per share is calculated daily and is available at www.loim.com and at the registered office of the Fund.

Distribution policy: Income accumulated.

Dealing frequency: You may redeem shares in this Sub-Fund on demand on a daily basis.

The depositary is CACEIS Bank, Luxembourg Branch.

What are the costs?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

COSTS OVER TIME

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods.

We have assumed:

- the product performs as shown in the moderate scenario
- GBP 10 000 is invested

Investment GBP 10 000	If you cash in after 1 year	If you cash in after 5 years (recommended)
Total costs	GBP 230	GBP 1 323
Annual cost impact*	2.30%	2.30%

(*) This illustrates how costs reduce your return each year over the holding period. For example it shows that if you exit at the recommended holding period your average return per year is projected to be 9.30% before costs and 7.00% after costs. Part of the costs can be paid to the distributor who distributes the product for the services they provide. They will inform you of the amount.

The table below shows the impact each year of the different types of costs on the investment return you might get at the end of the recommended holding period and what the different cost categories mean.

COMPOSITION OF COSTS

One-off costs upon entry or exit		If you exit after 1 year
Entry costs	We do not charge an entry fee.	GBP 0
Exit costs	We do not charge an exit fee for this product, but the person selling you the product may do so.	GBP 0
Ongoing costs taken each year		
Management fees and other administrative or operating costs	1.90% of the value of your investment per year. This is an estimate of all the management and operational costs (other than transaction costs).	GBP 190
Transaction costs	0.40% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on how much we buy and sell. Additional fees linked to investment into underlying funds may also be charged.	GBP 40
Incidental costs		
Performance fees	0.00% of the outperformance of your investment versus the benchmark or reference rate. The actual amount will vary depending on how well your investment performs. This aggregated cost estimation includes the average over the last 5 years.	GBP 0

How long should I hold it and can I take money out early?

Minimum recommended holding period: 5 years

This is the period we recommend you to hold your investment based on the risk and the expected return of the product.

Details of dealing frequency can be found under the section "What is this product?". You can redeem your investment in accordance with the Fund's prospectus rules.

Please note that the expected return is not guaranteed.

How can I complain?

If you have any complaints about the product or conduct of the manufacturer or the person advising on, or selling the product, you may lodge your complaint in one of three ways:

- You can contact our complaints hotline on +352 27 78 1000 who will log your complaint and explain what to do.
- You may log your complaint via email at luxembourg-funds@lombardodier.com
- You may send your complaint in writing to Complaints Department, Lombard Odier Funds (Europe) S.A. 291, route d'Arlon L 1150 Luxembourg.

Other relevant information

Other policy documentation pertaining to the product, the latest prospectus, annual and semi-annual reports, updated PRIIP KID and other product information is available online at www.loim.com. There is insufficient data to provide a useful indication of past performance.

Specific information for Swiss investors:

Swiss Representative: Lombard Odier Asset Management (Switzerland) SA; 6, avenue des Morgines; 1213 Petit-Lancy.

Swiss Paying Agent: Bank Lombard Odier & Co Ltd; 11, rue de la Corraterie; 1204 Genève.

The above documents can be obtained free of charge from the representative in Switzerland.