

# LO Funds - Global BBB-BB Fundamental Syst. Hdg (CHF) IA

Morningstar Medalist Rating™  
Negative

Morningstar Categorie Index  
Morningstar Global Core Bond  
GR Hedged CHF  
Wordt gebruikt in dit rapport als index

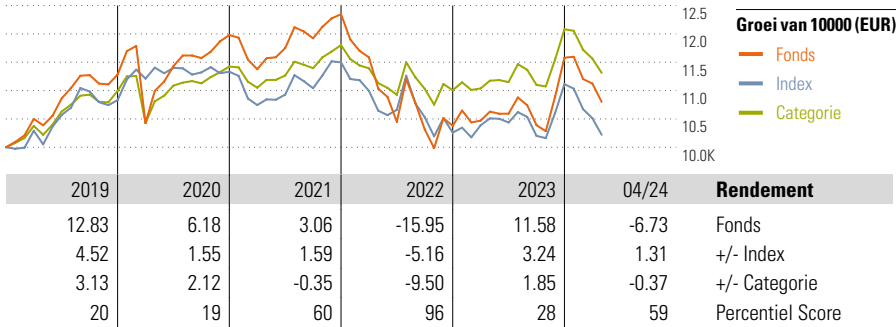
Benchmark van het fonds  
Bloomberg Gbl Agg 500 MM Corp  
TR Hdg EUR

Morningstar Rating™  
★★

Morningstar Categorie™  
Global Flexible - CHF Covered

Beleggingsdoelstelling

The Sub-Fund is actively managed. The Bloomberg Barclays Global Aggregate Corporates 500MM TR index is used for performance comparison as well as internal risk monitoring purposes, without implying any particular constraints to the Sub-Fund's investments. Securities targeted by the Sub-Fund can be similar to those of the index to an extent that varies over time but their weighting is expected to differ materially. The performance of the Sub-Fund may deviate materially from that of the index.



| Risicomaatstaven |       |              |         |
|------------------|-------|--------------|---------|
| Alpha            | 2.01  | Sharpe Ratio | -0.29   |
| Beta             | 1.36  | Std Deviatie | 10.62   |
| R-kwadraat       | 80.39 | 3-jr Risico  | Hoog    |
| Informatie Ratio | -0.07 | 5-jr Risico  | Bov gem |
| Tracking Error   | 4.48  | 10-jr Risico | -       |

Berekeningen met Morningstar Gbl Core Bd GR Hdg CHF (waar van toepassing)

| Rendementen (16 mei 2024) | Rend % | +/-Idx | +/-Cat |
|---------------------------|--------|--------|--------|
| 3 Maanden                 | -2.23  | 1.79   | 1.23   |
| 6 Maanden                 | 3.90   | 4.85   | 3.24   |
| 1 jaar                    | 3.54   | 6.23   | 3.41   |
| 3 jr gean.                | -1.67  | 0.14   | -1.39  |
| 5 jr gean.                | 0.92   | 0.81   | -0.84  |

| Kwartaalrendementen | 1e kw | 2e kw | 3e kw | 4e kw |
|---------------------|-------|-------|-------|-------|
| 2024                | -3.94 | -     | -     | -     |
| 2023                | 0.89  | 1.17  | -1.91 | 11.44 |
| 2022                | -6.15 | -9.83 | -1.28 | 0.62  |
| 2021                | -5.03 | 3.28  | 1.47  | 3.56  |
| 2020                | -7.59 | 9.65  | 1.24  | 3.51  |

Portefeuille 31 jan 2024

| Assetverdeling | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 0.00   | 0.00    | 0.00    |
| Obligaties     | 160.55 | 155.40  | 5.16    |
| Kas/ geldmarkt | 31.73  | 20.47   | 11.26   |
| Overig         | 83.58  | 0.00    | 83.58   |

| Morningstar Vastrentende Style Box™ |    |  |
|-------------------------------------|----|--|
| Tijdsduur                           | -  |  |
| Effectieve Looptijd                 | -  |  |
| Gem Krediet                         | BB |  |
| Kwaliteit                           |    |  |

Laag Gem Hoog Kredietkwaliteit  
Laag Gem Hoog Rentegevoeligheid

| Kredietkwaliteit | % Oblg | % Oblg           |
|------------------|--------|------------------|
| AAA              | 0.00   | BBB 54.50        |
| AA               | 0.00   | BB 33.10         |
| A                | 9.00   | B 0.80           |
|                  |        | Below B 0.20     |
|                  |        | Geen Rating 2.40 |

Data per 31 jan 2024

| Top 10 Onderliggende posities        | % Port |
|--------------------------------------|--------|
| Trsbp Cofq Eu270324p-Trsbp Cofq...   | 32.60  |
| 10 Year Treasury Note Future Mar...  | 17.47  |
| Trsbp Cofr Us270324p-Trsbp Cofr...   | 15.01  |
| Trsct Cog6 Eu270324p-Trsct Cog6...   | 12.80  |
| Trsct Cog5 Eu270324p-Trsct Cog5...   | 12.77  |
| Ultra US Treasury Bond Future Mar... | 8.55   |
| Trsct Cog8 Us270324p-Trsct Cog8...   | 4.72   |
| Trsct Cog9 Us270324p-Trsct Cog9...   | 4.72   |
| Euro Bund Future Mar 242024-03-07    | 2.46   |
| 2 Year Treasury Note Future Mar...   | 0.70   |
| Totaal Aantal Aandelen               | 0      |
| Totaal Aantal Obligaties             | 1020   |
| % Van Vermogen In Top 10 Posities    | 111.80 |

| Maturity-verdeling | % Oblg |
|--------------------|--------|
| 1 tot 3 jaar       | 6.09   |
| 3 tot 5 jaar       | 9.56   |
| 5 tot 7 jaar       | 11.43  |
| 7 tot 10 jaar      | 9.49   |
| 10 tot 15 jaar     | 3.64   |
| 15 tot 20 jaar     | 2.39   |
| 20 tot 30 jaar     | 5.82   |
| Meer dan 30 jaar   | 10.19  |

| Couponverdeling | % Oblg |
|-----------------|--------|
| 0% PIK          | 0.00   |
| 0% tot 4%       | 44.69  |
| 4% tot 6%       | 36.89  |
| 6% tot 8%       | 13.26  |
| 8% tot 10%      | 5.17   |
| 10% tot 12%     | 0.00   |
| Meer dan 12%    | 0.00   |

Fondsinformatie

|                     |                        |                |              |                    |           |
|---------------------|------------------------|----------------|--------------|--------------------|-----------|
| Fondsgroep          | Lombard Odier Funds... | Vestigingsland | Luxemburg    | Min Aanvangsbedrag | 1,000,000 |
| Telefoon            | 00352 27 78 5000       | Fondsvaluta    | CHF          | Min Additioneel    | -         |
| Website             | www.loim.com           | UCITS          | ja           |                    |           |
| Oprichtingsdatum    | 23 aug 2017            | Inc/Acc        | Acc          |                    |           |
| Fondsmanager        | Ashton Parker          | ISIN           | LU1581412720 |                    |           |
| Aanvangsdatum       | 31 okt 2016            |                |              |                    |           |
| Koers (16 mei 2024) | CHF 11.08              |                |              |                    |           |
| Fondsvermogen (mln) | CHF 9.53               |                |              |                    |           |