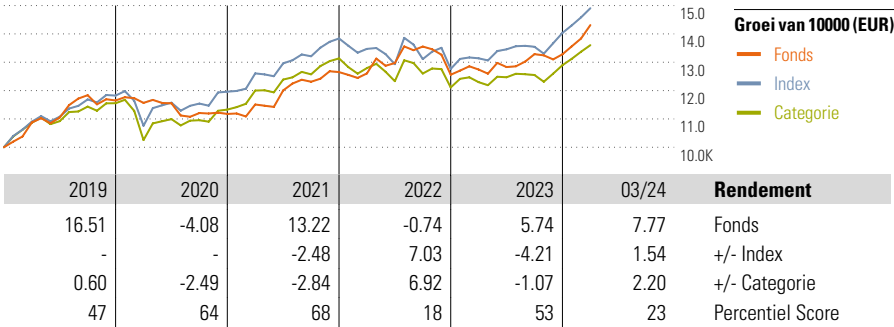


# LO Funds - All Roads Syst. Hdg (USD) NA

|                                                       |                                                                                                                                                     |                                                   |                                    |                                                          |
|-------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|------------------------------------|----------------------------------------------------------|
| <b>Morningstar Medalist Rating™</b><br><b>Neutral</b> | <b>Morningstar Categorie Index</b><br>Morningstar EAA USD Mod<br>Target Allocation NR USD<br><small>Wordt gebruikt in dit rapport als index</small> | <b>Benchmark van het fonds</b><br>Not Benchmarked | <b>Morningstar Rating™</b><br>★★★★ | <b>Morningstar Categorie™</b><br>Mixfondsen USD Flexibel |
|-------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|------------------------------------|----------------------------------------------------------|

**Beleggingsdoelstelling**

The Sub-Fund is actively managed. The Sub-Fund is not managed in reference to an index. The Sub-Fund implements an asset allocation strategy in bonds, other fixed or floating-rate debt securities and short-term debt instruments issued or guaranteed by sovereign or non-sovereign issuers, convertible bonds, equities, currencies and/or Cash and Cash Equivalents, denominated in OECD currencies and/or Emerging Market currencies, including CNH and CNY. The instruments described above may be of any credit quality (including...



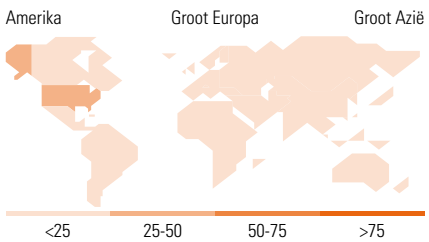
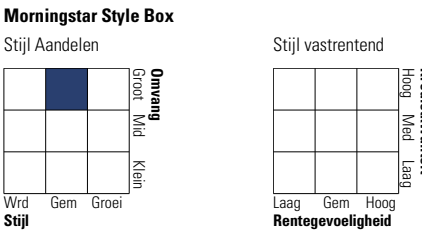
| Risicomaatstaven                                                                               |       |              |      |
|------------------------------------------------------------------------------------------------|-------|--------------|------|
| Alpha                                                                                          | 1.51  | Sharpe Ratio | 0.90 |
| Beta                                                                                           | 0.46  | Std Deviatie | 7.06 |
| R-kwadraat                                                                                     | 73.15 | 3-jr Risico  | Laag |
| Informatie Ratio                                                                               | 0.28  | 5-jr Risico  | Laag |
| Tracking Error                                                                                 | 6.17  | 10-jr Risico | -    |
| <small>Berekeningen met Morningstar EAA USD Mod Tgt Alloc NR USD (waar van toepassing)</small> |       |              |      |

| Rendementen (15 apr 2024) | Rend % | +/-Idx | +/-Cat |
|---------------------------|--------|--------|--------|
| 3 Maanden                 | 8.39   | 4.09   | 3.75   |
| 6 Maanden                 | 7.99   | -0.29  | 1.02   |
| 1 jaar                    | 14.44  | 1.59   | 5.34   |
| 3 jr gean.                | 7.75   | 2.61   | 3.72   |
| 5 jr gean.                | 5.87   | -0.21  | 1.46   |

| Kwartaalrendementen | 1e kw | 2e kw | 3e kw | 4e kw |
|---------------------|-------|-------|-------|-------|
| 2024                | 7.77  | -     | -     | -     |
| 2023                | 1.46  | 0.69  | 3.55  | -0.04 |
| 2022                | -0.38 | 2.91  | 4.48  | -7.33 |
| 2021                | 2.98  | 4.32  | 2.55  | 2.78  |
| 2020                | -0.73 | -0.13 | -2.96 | -0.30 |

**Portefeuille** 31 dec 2023

| Assetverdeling | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 31.79  | 4.65    | 27.13   |
| Obligaties     | 2.01   | 0.37    | 1.64    |
| Kas/ geldmarkt | 8.35   | 6.58    | 1.77    |
| Overig         | 69.82  | 0.37    | 69.45   |



| Top 10 Onderliggende posities     | Sector | % Port |
|-----------------------------------|--------|--------|
| Csa St Mm Eur-Qa079500            | —      | 69.43  |
| Msci E/M Fut Mar242024-03-15      | —      | 2.13   |
| KOSPI 200 FUT MAR242024-03-14     | —      | 1.96   |
| TOPIX Dividend Index...           | —      | 1.38   |
| Hang Seng Fut Jan242024-01-30     | —      | 1.35   |
| Microsoft Corp                    | 📄      | 0.95   |
| Emini Russ 2000 Fut...            | —      | 0.81   |
| SGX FTSE TAIWAN FUT...            | —      | 0.81   |
| Apple Inc                         | 📄      | 0.81   |
| SCN JAN24 FUTURE2024-01-30        | —      | 0.63   |
| Totaal Aantal Aandelen            |        | 198    |
| Totaal Aantal Obligaties          |        | 13     |
| % Van Vermogen In Top 10 Posities |        | 80.25  |

| Sectorverdeling                | % Aand       |
|--------------------------------|--------------|
| <b>Cyclisch</b>                | <b>32.93</b> |
| Basismaterialen                | 4.07         |
| Cyclische consumentenproducten | 12.57        |
| Financiële dienstverlening     | 14.84        |
| Vastgoed                       | 1.45         |
| <b>Licht Cyclisch</b>          | <b>47.37</b> |
| Communicatiediensten           | 7.45         |
| Energie                        | 3.38         |
| Industrie                      | 11.36        |
| Technologie                    | 25.18        |
| <b>Defensief</b>               | <b>19.70</b> |
| Defensieve consumptiegoederen  | 6.56         |
| Gezondheidszorg                | 11.78        |
| Nutsbedrijven                  | 1.36         |

| Regioverdeling          | % Aand       |
|-------------------------|--------------|
| <b>Amerika</b>          | <b>48.60</b> |
| Verenigde Staten        | 45.35        |
| Canada                  | 3.01         |
| Latijns Amerika         | 0.23         |
| <b>Groot Europa</b>     | <b>36.60</b> |
| Verenigd Koninkrijk     | 5.85         |
| West Europa – Euro      | 24.63        |
| West Europa – Niet Euro | 6.13         |
| Emerging Europa         | 0.00         |
| Midden-Oosten / Afrika  | 0.00         |
| <b>Groot Azië</b>       | <b>14.80</b> |
| Japan                   | 9.66         |
| Australazië             | 5.14         |
| Azië - Ontwikkeld       | 0.00         |
| Azië - Emerging         | 0.00         |

**Fondsinformatie**

|                     |                        |                |              |                    |           |
|---------------------|------------------------|----------------|--------------|--------------------|-----------|
| Fondsgroep          | Lombard Odier Funds... | Vestigingsland | Luxemburg    | Min Aanvangsbedrag | 1,000,000 |
| Telefoon            | 00352 27 78 5000       | Fondsvaluta    | USD          | Min Additioneel    | -         |
| Website             | www.loim.com           | UCITS          | ja           |                    |           |
| Oprichtingsdatum    | 19 okt 2015            | Inc/Acc        | Acc          |                    |           |
| Fondsmanager        | Sui Kai Wong           | ISIN           | LU0718511339 |                    |           |
| Aanvangsdatum       | 31 jul 2014            |                |              |                    |           |
| Koers (15 apr 2024) | USD 17.39              |                |              |                    |           |
| Fondsvermogen (mln) | USD 83.45              |                |              |                    |           |