

# LO Funds - Global Climate Bond Syst. Hdg (EUR) PA

Morningstar Medalist Rating™

Neutral

Morningstar Categorie Index

Morningstar Global Core Bond  
GR Hedged EUR

Wordt gebruikt in dit rapport als index

Benchmark van het fonds

Bloomberg Global Aggregate TR  
USD

Morningstar Rating™

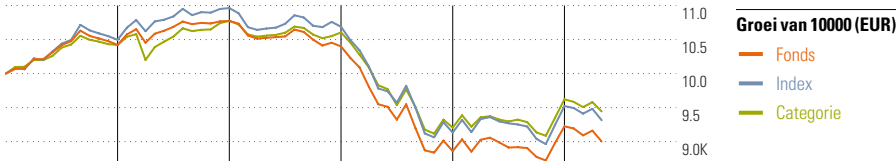
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Morningstar Categorie™

Obligaties Wereldwijd Euro  
Hedged

## Beleggingsdoelstelling

The Sub-Fund is actively managed. The Bloomberg Barclays Global Aggregate 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.



|                  | 2019  | 2020  | 2021  | 2022   | 2023  | 04/24 | Rendement        |
|------------------|-------|-------|-------|--------|-------|-------|------------------|
| Fonds            | 4.21  | 3.37  | -3.47 | -14.79 | 4.11  | -2.41 | Fonds            |
| +/- Index        | -0.75 | -1.08 | -0.96 | -0.25  | -0.16 | -0.22 | +/- Index        |
| +/- Categorie    | -0.23 | -0.14 | -1.98 | -1.84  | -0.36 | -0.56 | +/- Categorie    |
| Percentiel Score | 57    | 56    | 82    | 69     | 56    | 68    | Percentiel Score |

## Risicomaatstaven

|                  |       |              |       |
|------------------|-------|--------------|-------|
| Alpha            | -1.11 | Sharpe Ratio | -1.13 |
| Beta             | 0.93  | Std Deviatie | 5.73  |
| R-kwadraat       | 97.36 | 3-jr Risico  | Gem   |
| Informatie Ratio | -0.68 | 5-jr Risico  | - gem |
| Tracking Error   | 1.00  | 10-jr Risico | -     |

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

## Rendementen (2 mei 2024)

|            | Rend % | +/-Idx | +/-Cat |
|------------|--------|--------|--------|
| 3 Maanden  | -1.37  | -0.48  | -0.50  |
| 6 Maanden  | 2.74   | -0.44  | -0.65  |
| 1 jaar     | -0.40  | -0.37  | -1.57  |
| 3 jr gean. | -4.97  | -0.77  | -1.27  |
| 5 jr gean. | -2.39  | -0.75  | -0.74  |

## Kwartaalrendementen

|      | 1e kw | 2e kw | 3e kw | 4e kw |
|------|-------|-------|-------|-------|
| 2024 | -0.69 | -     | -     | -     |
| 2023 | 1.88  | -1.26 | -1.56 | 5.14  |
| 2022 | -5.72 | -4.91 | -4.84 | -0.13 |
| 2021 | -2.41 | 0.32  | -0.45 | -0.95 |
| 2020 | 0.31  | 2.23  | 0.55  | 0.25  |

## Portefeuille 31 mrt 2024

### Assetverdeling

|                | % Long | % Short | % Netto |
|----------------|--------|---------|---------|
| Aandelen       | 0.00   | 0.00    | 0.00    |
| Obligaties     | 97.07  | 0.00    | 97.07   |
| Kas/ geldmarkt | 17.65  | 15.63   | 2.01    |
| Overig         | 0.92   | 0.00    | 0.92    |

### Morningstar Vastrentende Style Box™

|                     | Laag | Gem | Hoog |
|---------------------|------|-----|------|
| Kredietkwaliteit    |      |     |      |
| Tijdsduur           |      |     |      |
| Effectieve Looptijd |      |     |      |
| Gem Krediet         |      |     |      |
| Kwaliteit           |      |     |      |

|                     |   |
|---------------------|---|
| Tijdsduur           | - |
| Effectieve Looptijd | - |
| Gem Krediet         | A |
| Kwaliteit           |   |

### Kredietkwaliteit

|     | % Oblg | % Oblg      |       |
|-----|--------|-------------|-------|
| AAA | 42.10  | BBB         | 15.50 |
| AA  | 20.00  | BB          | 0.00  |
| A   | 22.00  | B           | 0.00  |
|     |        | Below B     | 0.00  |
|     |        | Geen Rating | 0.40  |

Data per 31 mrt 2024

### Top 10 Onderliggende posities

|                                            | % Port |
|--------------------------------------------|--------|
| Kreditanstalt Fur Wiederaufbau...          | 6.05   |
| European Investment Bank 3.75%2033-02-14   | 6.05   |
| International Development Association...   | 2.98   |
| Japan Housing Finance Agency...            | 2.20   |
| Asian Development Bank 3.125%2028-09-26    | 2.07   |
| International Bank for Reconstruction &... | 1.96   |
| International Bank for Reconstruction &... | 1.61   |
| European Investment Bank 1.625%2031-05-1   | 1.52   |
| Coöperatieve Rabobank U.A....              | 1.48   |
| Korea Housing Finance Corp...              | 1.37   |
| Totaal Aantal Aandelen                     | 0      |
| Totaal Aantal Obligaties                   | 176    |
| % Van Vermogen In Top 10 Posities          | 27.28  |

### Maturity-verdeling

|                  | % Oblg |
|------------------|--------|
| 1 tot 3 jaar     | 16.91  |
| 3 tot 5 jaar     | 18.01  |
| 5 tot 7 jaar     | 24.17  |
| 7 tot 10 jaar    | 25.83  |
| 10 tot 15 jaar   | 6.22   |
| 15 tot 20 jaar   | 4.76   |
| 20 tot 30 jaar   | 2.36   |
| Meer dan 30 jaar | 0.12   |

### Couponverdeling

|              | % Oblg |
|--------------|--------|
| 0% PIK       | 0.08   |
| 0% tot 4%    | 80.58  |
| 4% tot 6%    | 16.36  |
| 6% tot 8%    | 2.98   |
| 8% tot 10%   | 0.00   |
| 10% tot 12%  | 0.00   |
| Meer dan 12% | 0.00   |

## Fondsinformatie

|                     |                        |                |              |                    |       |
|---------------------|------------------------|----------------|--------------|--------------------|-------|
| Fondsgroep          | Lombard Odier Funds... | Vestigingsland | Luxemburg    | Min Aanvangsbedrag | 3,000 |
| Telefoon            | 00352 27 78 5000       | Fondsvaluta    | EUR          | Min Additioneel    | -     |
| Website             | www.loim.com           | UCITS          | ja           |                    |       |
| Oprichtingsdatum    | 1 mrt 2017             | Inc/Acc        | Acc          |                    |       |
| Fondsmanager        | Not Disclosed          | ISIN           | LU1532731541 |                    |       |
| Aanvangsdatum       | 1 mrt 2017             |                |              |                    |       |
| Koers (2 mei 2024)  | EUR 8.85               |                |              |                    |       |
| Fondsvermogen (mln) | EUR 69.44              |                |              |                    |       |