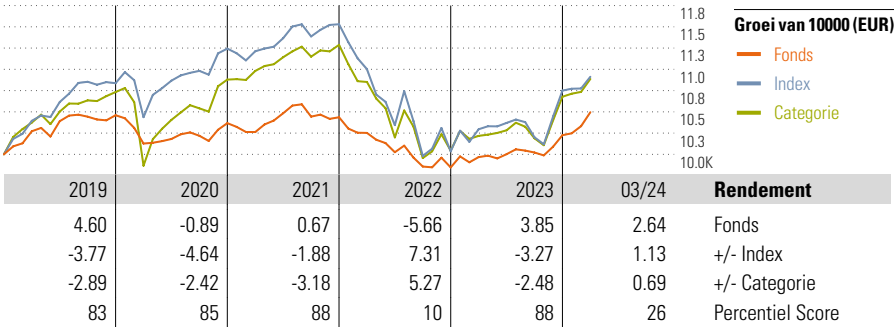


LO Funds - All Roads Conservative (EUR) RA

|                                         |                                                              |                         |                     |                          |
|-----------------------------------------|--------------------------------------------------------------|-------------------------|---------------------|--------------------------|
| Morningstar Medalist Rating™            | Morningstar Categorie Index                                  | Benchmark van het fonds | Morningstar Rating™ | Morningstar Categorie™   |
| Neutral                                 | Morningstar Euro Cautious<br>Global Target Allocation NR EUR | Not Benchmarked         | ★★★                 | Mixfondsen EUR Defensief |
| Wordt gebruikt in dit rapport als index |                                                              |                         |                     |                          |

**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...



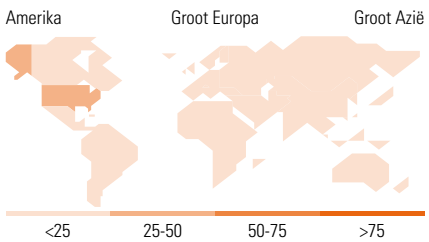
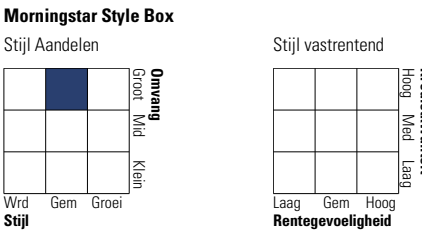
|                                                                                |       |              |       |
|--------------------------------------------------------------------------------|-------|--------------|-------|
| Risicomaatstaven                                                               |       |              |       |
| Alpha                                                                          | 0.31  | Sharpe Ratio | -0.14 |
| Beta                                                                           | 0.37  | Std Deviatie | 2.87  |
| R-kwadraat                                                                     | 72.16 | 3-jr Risico  | Laag  |
| Informatie Ratio                                                               | 0.40  | 5-jr Risico  | Laag  |
| Tracking Error                                                                 | 4.13  | 10-jr Risico | -     |
| Berekeningen met Morningstar EU Cau Gbl Tgt Alloc NR EUR (waar van toepassing) |       |              |       |

|                           |        |        |        |
|---------------------------|--------|--------|--------|
| Rendementen (24 apr 2024) | Rend % | +/-Idx | +/-Cat |
| 3 Maanden                 | 2.49   | 2.31   | 1.12   |
| 6 Maanden                 | 4.58   | -1.81  | -2.72  |
| 1 jaar                    | 5.00   | 0.83   | -0.87  |
| 3 jr gean.                | 0.33   | 1.97   | 1.09   |
| 5 jr gean.                | 0.30   | -0.24  | -0.56  |

|                     |       |       |       |       |
|---------------------|-------|-------|-------|-------|
| Kwartaalrendementen | 1e kw | 2e kw | 3e kw | 4e kw |
| 2024                | 2.64  | -     | -     | -     |
| 2023                | 1.24  | 0.34  | 0.19  | 2.04  |
| 2022                | -1.77 | -2.21 | -1.68 | -0.11 |
| 2021                | -1.01 | 2.16  | -0.38 | -0.07 |
| 2020                | -3.18 | 0.53  | 0.37  | 1.46  |

Portefeuille 29 feb 2024

|                |        |         |         |
|----------------|--------|---------|---------|
| Assetverdeling | % Long | % Short | % Netto |
| Aandelen       | 22.03  | 6.11    | 15.92   |
| Obligaties     | 54.84  | 20.01   | 34.84   |
| Kas/ geldmarkt | 66.74  | 30.98   | 35.76   |
| Overig         | 13.49  | 0.00    | 13.49   |



|                                   |        |        |
|-----------------------------------|--------|--------|
| Top 10 Onderliggende posities     | Sector | % Port |
| Trsbp Cpbc Us310524p-Trsbp...     | —      | 4.61   |
| JGB LT FUTURE MAR242024-03-13     | —      | 4.37   |
| MSCI E/M FUT MAR242024-03-15      | —      | 3.26   |
| Codeis Securities 0%2050-10-12    | —      | 2.90   |
| Trssg Cqwi Us230924p-Trssg...     | —      | 2.87   |
| Long Gilt Future June...          | —      | 2.45   |
| TRSSG CRKE EU311024P-TRSSG...     | —      | 2.23   |
| Long-Term Euro BTP Future Mar...  | —      | 2.22   |
| TRSSG CRKF US311024P-TRSSG...     | —      | 2.22   |
| Kospi 200 Fut Mar242024-03-14     | —      | 1.97   |
| Totaal Aantal Aandelen            |        | 196    |
| Totaal Aantal Obligaties          |        | 81     |
| % Van Vermogen In Top 10 Posities |        | 29.11  |

|                                |              |
|--------------------------------|--------------|
| Sectorverdeling                | % Aand       |
| <b>Cyclisch</b>                | <b>31.61</b> |
| Basismaterialen                | 3.73         |
| Cyclische consumentenproducten | 11.80        |
| Financiële dienstverlening     | 14.56        |
| Vastgoed                       | 1.52         |
| <b>Licht Cyclisch</b>          | <b>48.47</b> |
| Communicatiediensten           | 7.11         |
| Energie                        | 4.12         |
| Industrie                      | 11.91        |
| Technologie                    | 25.33        |
| <b>Defensief</b>               | <b>19.92</b> |
| Defensieve consumptiegoederen  | 6.51         |
| Gezondheidszorg                | 11.78        |
| Nutsbedrijven                  | 1.63         |

|                         |              |
|-------------------------|--------------|
| Regioverdeling          | % Aand       |
| <b>Amerika</b>          | <b>51.28</b> |
| Verenigde Staten        | 48.63        |
| Canada                  | 2.39         |
| Latijns Amerika         | 0.26         |
| <b>Groot Europa</b>     | <b>34.47</b> |
| Verenigd Koninkrijk     | 5.44         |
| West Europa – Euro      | 23.61        |
| West Europa – Niet Euro | 5.41         |
| Emerging Europa         | 0.00         |
| Midden-Oosten / Afrika  | 0.01         |
| <b>Groot Azië</b>       | <b>14.25</b> |
| Japan                   | 9.72         |
| Australazië             | 4.52         |
| Azië - Ontwikkeld       | 0.01         |
| Azië - Emerging         | 0.01         |

Fondsinformatie

|                     |                        |                |              |                    |       |
|---------------------|------------------------|----------------|--------------|--------------------|-------|
| Fondsgroep          | Lombard Odier Funds... | Vestigingsland | Luxemburg    | Min Aanvangsbedrag | 1,000 |
| Telefoon            | 00352 27 78 5000       | Fondsvaluta    | EUR          | Min Additioneel    | -     |
| Website             | www.loim.com           | UCITS          | ja           |                    |       |
| Oprichtingsdatum    | 17 dec 2018            | Inc/Acc        | Acc          |                    |       |
| Fondsmanager        | Sui Kai Wong           | ISIN           | LU1514035812 |                    |       |
| Aanvangsdatum       | 17 jan 2017            |                |              |                    |       |
| Koers (24 apr 2024) | EUR 10.45              |                |              |                    |       |
| Fondsvermogen (mln) | EUR 0.26               |                |              |                    |       |