

LO Funds - Convertible Bond, Syst. NAV Hdg, (CHF) IA / LU1581430383 / A2DPH6 / Lombard Odier F.(EU)

Last 08/26/2024 ¹	Region	Branch	Type of yield	Type
22.55 CHF	Worldwide	Convertible Bonds	reinvestment	Fixed-Income Fund



Risk key figures

SRI	1	2	3	4	5	6	7
Mountain-View Funds Rating ²	EDA ³						
	▲▲▲▲▲▲▲						

Yearly Performance

2023	+3.37%
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Master data		Conditions		Other figures	
Fund type	Single fund	Issue surcharge	5.00%	Minimum investment	CHF 1,000,000.00
Category	Bonds	Planned administr. fee	0.00%	Savings plan	-
Sub category	Convertible Bonds	Deposit fees	0.00%	UCITS / OGAW	Yes
Fund domicile	Luxembourg	Redemption charge	0.00%	Performance fee	0.00%
Tranch volume	(08/26/2024) EUR 24.78 mill.	Ongoing charges	-	Redeployment fee	0.00%
Total volume	(08/26/2024) EUR 1,165.94 mill.	Dividends		Investment company	
Launch date	4/6/2017	Lombard Odier F.(EU) 291, route d'Arlon, L-1150, Luxembourg Luxembourg https://www.lombardodier.com			
KEST report funds	Yes				
Business year start	01.10.				
Sustainability type	-				
Fund manager	A. Gernath, N. Bucci				

Performance	1M	6M	YTD	1Y	2Y	3Y	5Y	Since start
Performance	+1.23%	+1.92%	+0.84%	+3.04%	+0.96%	-	-	-0.38%
Performance p.a.	-	-	-	+3.05%	+0.48%	-	-	-0.17%
Sharpe ratio	2.00	0.07	-0.48	-0.09	-0.52	-	-	-0.61
Volatility	5.95%	4.86%	4.67%	4.95%	5.82%	0.00%	0.00%	6.03%
Worst month	-	-2.15%	-2.15%	-2.90%	-4.94%	-4.94%	0.00%	-4.94%
Best month	-	2.02%	2.71%	4.40%	4.40%	4.40%	0.00%	4.40%
Maximum loss	-2.14%	-3.49%	-3.49%	-5.51%	-8.17%	0.00%	0.00%	-

Distribution permission

Austria, Germany, Switzerland, Luxembourg

¹ Important note on update status: The displayed date refers exclusively to the calculation of the NAV.
² The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)

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Investment strategy

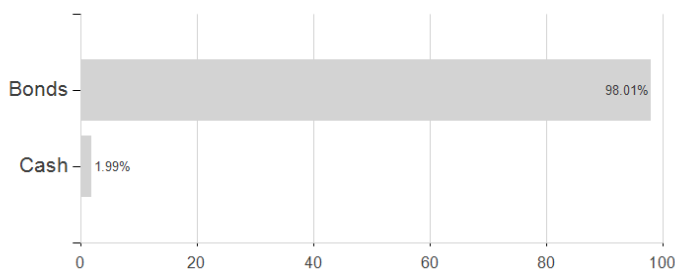
Securities targeted by the Sub-Fund can be similar to those of the index to an extent that varies overtime but their weighting is expected to materially differ. The performance of the Sub-Fund may deviate materially from that of the index. The Sub-Fund aims to generate capital growth over the long term. It mainly invests in bonds that may be converted into equities and in associated instruments such as warrants and convertible preference shares, denominated in various currencies, as well as synthetic convertible bonds (segregated purchase of bonds and options) and financial derivative instruments on convertible bonds. The Sub-Fund focuses on the asymmetrical profile of the asset class, i.e. profiting from equity market upturns while benefiting from the downside protection of a fixed-income structure. The core investments consist mainly of balanced convertible bonds from global issuers, which offer an attractive combination of equity sensitivity and consistent protection in case of a downturn. In making its selection, the Investment Manager attaches as much importance to technical criteria, as to the choice of the underlying equity.

Investment goal

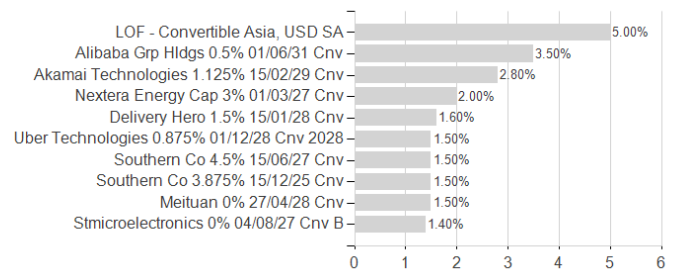
The Sub-Fund is actively managed. The FTSE Russell Global Convertible Composite Hedged TR index is used for performance comparison as well as internal risk monitoring purposes, without implying any particular constraints to the Sub-Fund's investments.

Assessment Structure

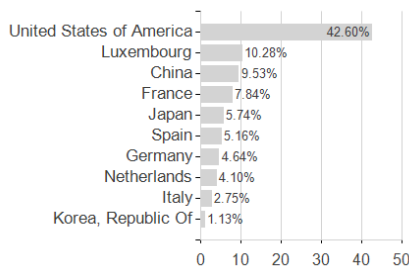
Assets



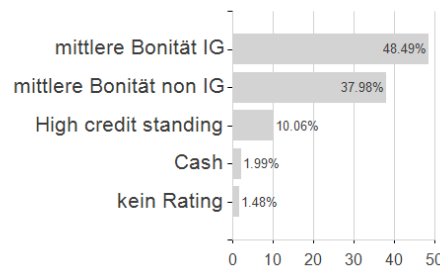
Largest positions



Countries



Rating



Currencies

