

**Main Characteristics**

The investment objective of the Synergie High Yield sub-fund is to provide investors with a total return, taking into account both capital and income returns, which reflects the return of the ICE BofA Merrill Lynch Global High Yield CHF Hedged Index. In order to achieve this investment objective and due to the large diversification of the benchmark index, the investment policy of the Fund is based on a rigorous sampling approach, aimed to closely align the principal portfolio risk factors with those of the benchmark. The global control of portfolio risk is achieved using quantitative process centered on a spread maximization procedure that takes into account multiple constraints derived from the benchmark risk profile.

|  |  |
|--|--|
| NAV as of 31.1.2024                      | CHF 111.82   |
| Total fund assets                        | CHF 40'419'278   |
| Investor category                        | Fund reserved to qualified Investors according to article 10 al. 3, 3bis and 3ter CISA |
| Domicile                                 | Switzerland  |
| Base currency                            | CHF  |
| Reference index                          | ICE ML Global High Yield CHF Hedged Index (HW00)                                       |
| Launch date                              | 18th of May 2016   |
| Liquidity                                | Daily  |
| Investment manager                       | DYNAGEST by ONE, ONE Swiss Bank, Geneva  |
| Custodian Bank / Fund Management Company | Lombard Odier / Lombard Odier Asset Management SA                                      |
| Estimated T.E.R                          | 0.33 %   |
| Including management fees                | 0.20%  |
| Bloomberg Code                           | SYOMHYC SW   |

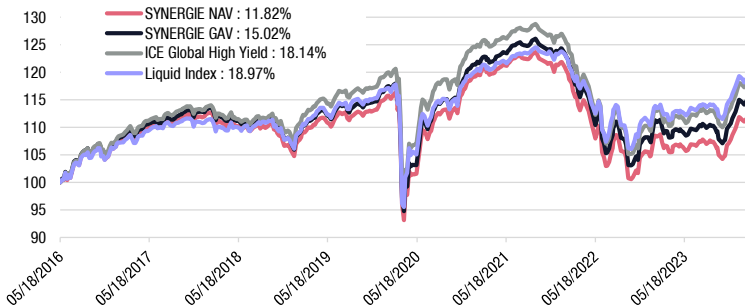
**Performance in CHF as of 31.1.2024**

|                              |                           | - 1 Month | - 3 Months | YTD    | - 3 Years<br>31.01.2021 | From<br>05/18/2016 |
|------------------------------|---------------------------|-----------|------------|--------|-------------------------|--------------------|
| <b>SYNERGIE NAV*</b>         | non-annualized annualized | 0.04%     | 6.72%      | 0.04%  | -6.40%                  | 11.82%             |
| <b>SYNERGIE GAV**</b>        | non-annualized annualized | 0.12%     | 6.82%      | 0.12%  | -5.47%                  | 15.02%             |
| <b>ICE Global High Yield</b> | non-annualized annualized | 0.11%     | 6.85%      | 0.11%  | -5.25%                  | 18.14%             |
| <b>Liquid Index</b>          | non-annualized annualized | -0.20%    | 5.83%      | -0.20% | -1.03%                  | 18.97%             |

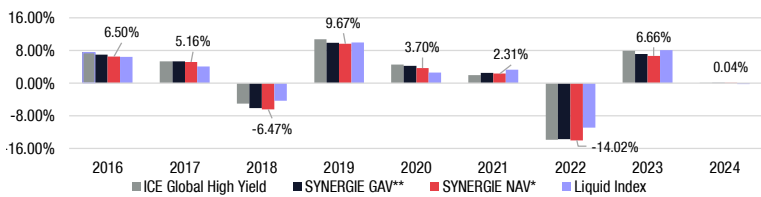
\* Initial subscription in kind. Cost of this initial rebalancing estimated to 0.32% (May: 0.19%; June: 0.13%).

\*\* Gross Asset Value: Performance without the fees and the cost of the initial rebalancing. Bonds valued with the ML prices.

**Standardized NAV Evolution on Weekly Basis**



**Annual Performances**



**Portfolio's Metrics**

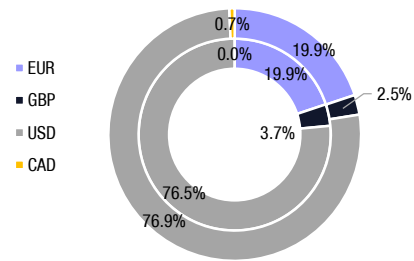
|                        |      |
|------------------------|------|
| YTM                    | 8.6% |
| YTM CHF hedged         | 5.7% |
| YTW                    | 8.5% |
| Zero Swap Spread       | 515  |
| Average rating         | B+   |
| Number of issues       | 563  |
| Number of issuers      | 452  |
| Number of countries    | 39   |
| Portfolio's volatility | 7.0% |

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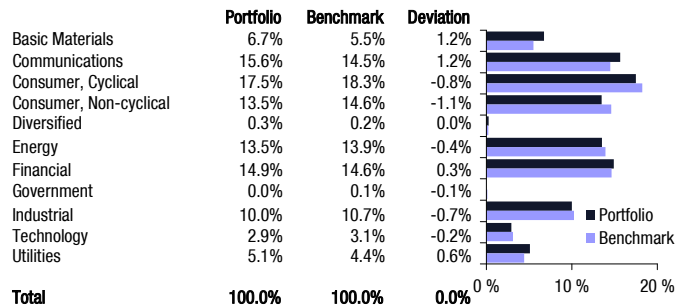
**Portfolio Structure as of 31.1.2024**

**Bonds Allocation by Currency**

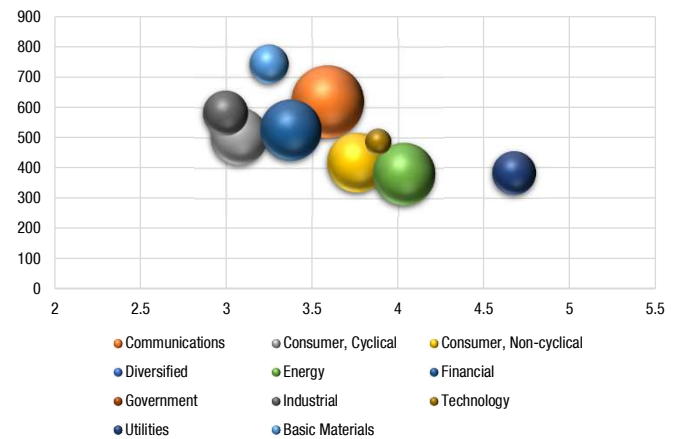


Portfolio : internal circle  
Benchmark : external circle

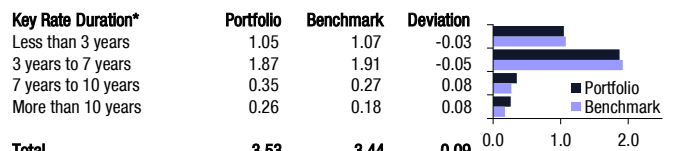
**Bonds Allocation by Sector**



**DTS Contribution (bubble's size) vs Zero Swap Spread vs Duration**



**Sensitivity to Interest Rate Variation (KRD and Modified Duration)**



\* Shifts to the Zero Swap Curves