



LOM ASSET MANAGEMENT LIMITED

As of 1/31/2012

LOM Money Market Fund (USD)

LOM Asset Management
 The LOM Building
 27 Reid Street
 Hamilton, HM 11
 Bermuda
 www.lom.com
 info@lomam.com

Investment Objective

To preserve capital and liquidity while providing, through active management, a return in line with short-term money rates of the relevant currency.

Management Style

Management monitors macroeconomic indicators to project short-term interest rate trends. Average portfolio maturity is adjusted to be consistent with interest rate forecasts; shortened if rates are projected to trend higher and lengthened if rates are projected to fall.



Fund Information

Fund Manager

LOM Asset Management Ltd.

Portfolio Manager

Grant Hopkins

Domiciled

Bermuda

Exchange

Bermuda Stock Exchange

Inception Date

4/30/1998

Dealing Terms

Daily (5:00 AST)

Settlement Terms

Trade +1

ID ISIN

BMG556251756

Bloomberg Ticker

LOMMMFA BH

Administrator

Apex Fund Services

Auditor

Deloitte & Touche

Management Fee

0.50%

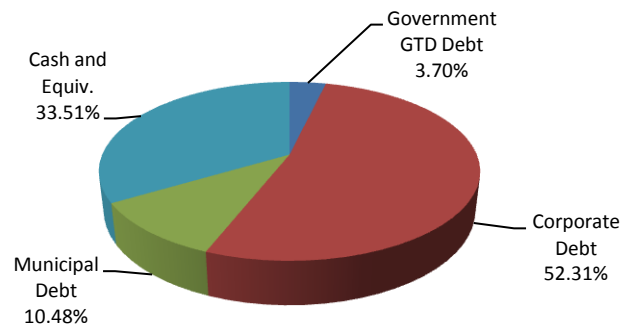
Fund Performance

Price	\$14.08
7 Day Yield	0.00%
30 Day Yield	0.00%
YTD Return	0.00%
1 Year Total Return	0.02%
Return Since Inception	40.75%

Analytics

Sharpe Ratio	0.45%
Sortino Ratio	0.88%
Downside Risk	0.00%
% Periods up	100.00%
% Periods Down	0.00%
Maximum Drawdown	0.00%
Volatility	0.00%
Standard Deviation	0.01%
Semivariance	0.00%

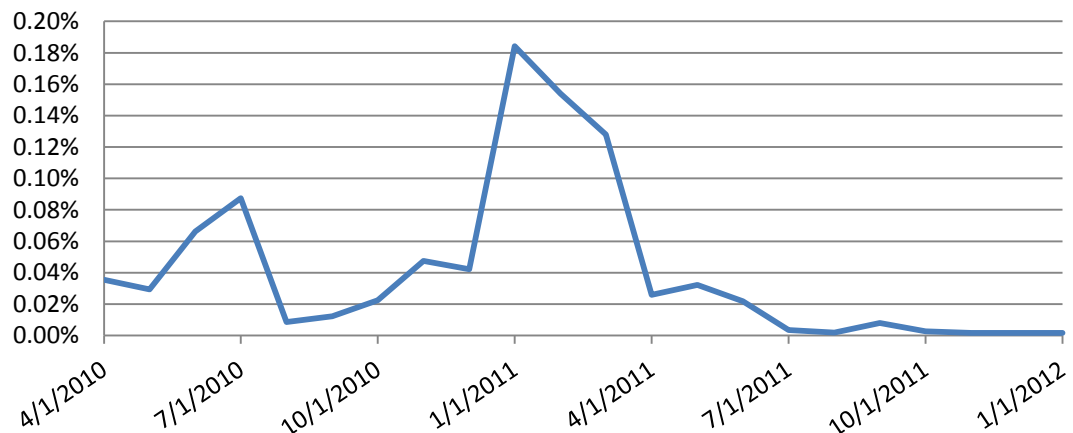
Strategic Asset Allocation



Top 10 Holdings

Top 10 Holdings	Weighting (%)
BYLAN Float 06/20/12	5.15
SANTAN Float 03/30/12	5.15
EIBKOR Float 03/13/12	4.42
INTNED Float 03/30/12	4.13
GE Float 06/12/12	3.83
GS Float 02/06/12	3.69
LPTY 3 05/07/12	3.58
HANABK 6 1/2 04/09/12	3.03
SIEGR 5 1/2 02/16/12	3.02
AGFRNC 2 1/4 05/22/12	3.00

30 Day Yield



CONSIDERATIONS: Investors should consider factors that may be relevant to their circumstances, including tax considerations, before making any investments. Please note that past performance of an investment is not a guide to future investment return, and principal value may fluctuate with changing market conditions and when sold or redeemed may be worth more or less than the original cost. The product described herein, may involve greater risk. Please consult with your Investment Advisor to discuss if this investment is suitable for your personal situation. Where appropriate, please review a prospectus to obtain a complete outline of the terms and risk associated with the fund's investments. LOM is licensed to conduct Investment Business by the Bermuda Monetary Authority.