

## LYXOR PLANET - CLASS M - EUR

## MULTI-ASSET INVESTMENTS

## PERFORMANCE SINCE INCEPTION



FIGURES RELATING TO PAST PERFORMANCE REFER TO PAST PERIODS AND ARE NOT A RELIABLE INDICATOR OF FUTURE RESULTS

## FUND PERFORMANCES

|                             | MTD    | 3 Months | 6 Months | YTD    | 2 Years | SI     |
|-----------------------------|--------|----------|----------|--------|---------|--------|
| LYXOR PLANET - Part M - EUR | -0.75% | -2.77%   | -3.46%   | -4.22% | 15.25%  | 54.99% |

All performances are based on official NAVs, net of fees.

## RISK ANALYSIS

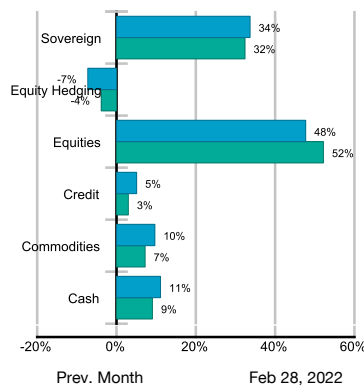
| Annualized volatility 1 Year | Annualized volatility SI | Sharpe ratio 1 Year | Sharpe ratio SI |
|------------------------------|--------------------------|---------------------|-----------------|
| 7.33%                        | 7.60%                    | 0.46                | 0.49            |

## HISTORICAL MONTHLY RETURNS

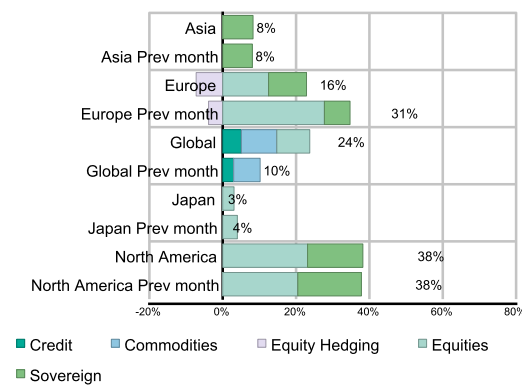
|      | Jan    | Feb    | Mar    | Apr    | May    | Jun    | Jul    | Aug    | Sep    | Oct    | Nov    | Dec    | YTD    |
|------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| 2022 | -3.50% | -0.75% |        |        |        |        |        |        |        |        |        |        | -4.22% |
| 2021 | 0.09%  | 1.08%  | 1.41%  | 1.14%  | 0.74%  | 0.83%  | 1.22%  | 1.06%  | -2.06% | 2.26%  | -0.88% | 1.52%  | 8.66%  |
| 2020 | 0.44%  | -4.14% | -4.94% | 4.19%  | 1.46%  | 1.58%  | 1.57%  | 2.42%  | -1.23% | -1.20% | 5.17%  | 1.60%  | 6.62%  |
| 2019 | 2.52%  | 1.24%  | 1.29%  | 1.55%  | -2.08% | 2.99%  | 0.82%  | 0.19%  | -0.32% | 0.69%  | 0.32%  | 0.32%  | 9.68%  |
| 2018 | 2.23%  | -2.87% | -1.80% | 0.96%  | 0.43%  | 0.01%  | 0.33%  | 0.41%  | -0.09% | -4.66% | -0.22% | -3.05% | -8.21% |
| 2017 | -0.56% | 1.65%  | 0.62%  | 0.69%  | 0.71%  | -0.48% | 0.09%  | 0.25%  | 1.31%  | 1.49%  | -0.08% | 0.48%  | 6.31%  |
| 2016 | -2.84% | -0.54% | 1.47%  | -0.21% | 1.15%  | 0.60%  | 1.88%  | -0.80% | -0.18% | -0.99% | 0.46%  | 1.75%  | 1.67%  |
| 2015 | 1.03%  | 2.77%  | 0.57%  | -0.49% | -0.42% | -3.30% | 2.02%  | -4.36% | -2.34% | 3.54%  | 0.30%  | -2.10% | -3.06% |
| 2014 | -1.32% | 2.87%  | 0.08%  | 0.56%  | 1.60%  | 0.94%  | -0.79% | 1.95%  | -0.63% | 0.44%  | 2.11%  | -0.08% | 7.93%  |
| 2013 | 2.11%  | 0.32%  | 1.34%  | 2.21%  | 0.11%  | -2.22% | 2.27%  | -1.59% | 2.14%  | 2.00%  | 0.89%  | 0.65%  | 10.59% |
| 2012 | 2.36%  | 1.82%  | -0.15% | -0.54% | -2.75% | 1.16%  | 1.51%  | 0.74%  | 0.99%  | 0.21%  | 1.37%  | 0.59%  | 7.46%  |
| 2011 | -0.18% | 2.23%  | -1.41% | 1.94%  | -0.98% | -1.57% | -0.85% | -4.60% | -3.84% | 3.88%  | -1.82% | 1.33%  | -6.04% |
| 2010 |        | -0.27% | 4.53%  | 1.17%  | -2.94% | -0.88% | 3.30%  | 0.15%  | 2.84%  | 0.74%  | -0.95% | 1.98%  | 9.86%* |

\*Since inception : Feb 19, 2010

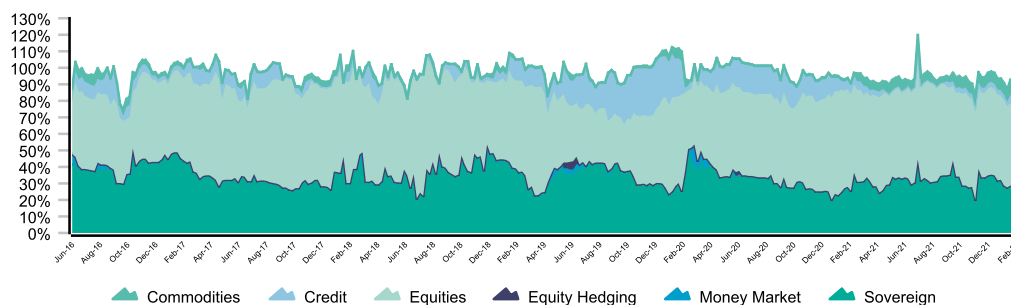
## ASSET CLASS



## GEOGRAPHICAL BREAKDOWN



## PORTFOLIO ALLOCATION



## KEY POINTS

|                             |        |
|-----------------------------|--------|
| Total Fund Assets (M EUR) : | 71.25  |
| NAV per Share (EUR) :       | 154.99 |
| MTD Perf.** :               | -0.75% |
| YTD Perf.** :               | -4.22% |
| Perf. since inception :     | 54.99% |

All performances are based on official NAVs, net of fees.

\*\* MTD performance : non-annualized performance

From Jan 31, 2022 To Feb 28, 2022

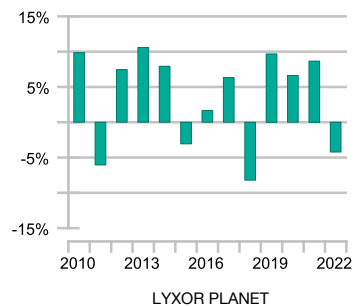
\*\*\* YTD performance : non-annualized performance

From Dec 31, 2021 To Feb 28, 2022

## INVESTMENT OBJECTIVE

The investment objective of the FCP is to seek capital appreciation by getting exposure to the performance of various asset classes worldwide through trackers, while limiting the FCP's annual volatility to approximately 7%.

## FUND PERFORMANCES



## FUND FACTS

|                               |   |
|-------------------------------|---|
| Legal Structure :             | French FCP  |
| UCITS Compliant :             | Yes   |
| Inception Date of the Fund :  | June 5, 2009  |
| Inception Date of the Class : | February 19, 2010   |
| Share Class Currency :        | EUR   |
| Currency of the Fund :        | EUR   |
| Composite index :             | 50% MSCI World 100% Hedged to EUR Net Total Return Index 50% J.P. Morgan GBI European Unhed |

Management Company : LYXOR ASSET MANAGEMENT S.A.S.

## Fund Codes :

|                                |  |
|--------------------------------|--|
| ISIN Code :                    | FR0010755660   |
| Fund Bloomberg Code :          | LYXPLIM FP   |
| Min. Initial Subscription :    | 100  |
| Min. Subsequent Subscription : | N/A  |
| Entry/Exit Fees :              | 0/0  |
| Management Fee :               | 1.60 % p.a.  |
| Performance Fee :              | 10 % p.a. over the composite index (if fund's performance is positive) |

|                    |                            |
|--------------------|----------------------------|
| Liquidity :        | Daily                      |
| Dealing Deadline : | Until 5:00 pm (Paris time) |
| Settlement Date :  | D+2                        |

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## LYXOR PLANET - CLASS M - EUR

## MULTI-ASSET INVESTMENTS

## HOLDINGS

|   | ISIN Code           | Strategy             | Weighting | Monthly Contribution | MTD Perf.**** |
|---|---------------------|----------------------|-----------|----------------------|---------------|
| Lyxor Us Treasury 7-10y (Dr) Ucits Etf - Dist                             | LU1407888053        | Sovereign            | 12.49%    | -0.10%               | -0.84%        |
| Lyxor Msci Usa Esg Leaders Extra (Dr) Ucits Etf - Acc                     | LU1792117696        | Actions US           | 11.87%    | -0.15%               | -2.27%        |
| Lyxor Bloomberg Equal-Weight Commodity Ex-Agriculture Ucits Etf           | LU0419741177        | Commodities          | 9.68%     | 0.57%                | 6.42%         |
| Amundi Index Msci Wrld Sri  | LU1861134382        | Equities             | 8.98%     | 0.01%                | 0.32%         |
| Ishares China Cny Bond Usd-A  | IE00BKPSFD61        | Sovereign            | 8.27%     | 0.00%                | 0.02%         |
| Lyxor Euro Stoxx 50 (Dr) Ucits Etf - Acc                                  | FR0007054358        | Equities             | 7.60%     | -0.26%               | -4.13%        |
| Lyxor Esg Euro High Yield (Dr) Ucits Etf - Dist                           | LU1812090543        | Credit               | 5.07%     | -0.10%               | -2.59%        |
| Lyxor Msci Europe (Dr) Ucits Etf - Acc                                    | FR0010261198        | Equities             | 4.91%     | -0.17%               | -3.42%        |
| Lyxor Dow Jones Industrial Average Ucits Etf - Dist                       | FR0007056841        | Equities             | 3.23%     | -0.07%               | -2.43%        |
| Lyxor Japan (Topix) (Dr) Ucits Etf - Daily Hedged To Eur - Dist           | FR0011475078        | Equities             | 3.08%     | 0.00%                | -0.07%        |
| Lyxor Euromts 1-3y Italy Btp Government Bond (Dr) Ucits Etf - Dist        | LU1598691050        | Sovereign            | 3.08%     | 0.01%                | 0.47%         |
| Lyxor Us Curve Steepening 2-10 Ucits Etf - Acc                            | LU2018762653        | Sovereign            | 2.59%     | -0.09%               | -0.72%        |
| Ishares Russell 2000 Etf  | US4642876555        | Equities             | 2.26%     | 0.02%                | 0.84%         |
| Ossiam Esg Lw Crb Shl Brc Us  | IE00BF92LR56        | Equities             | 2.22%     | -0.02%               | -1.25%        |
| Lyxor Euro Government Bond (Dr) Ucits Etf - Acc                           | LU1650490474        | Sovereign            | 2.12%     | -0.04%               | -1.90%        |
| Ishares S&P Us Banks Ucits  | IE00BD3V0B10        | Equities             | 2.08%     | 0.05%                | 2.31%         |
| Lyxor Core Uk Government Bond (Dr) Ucits Etf - Dist                       | LU1407892592        | Sovereign            | 2.01%     | -0.03%               | -1.66%        |
| Lyxor Euromts Highest Rated Macro-Weighted Govt Bond (Dr) Ucits Etf - Acc | LU1287023342        | Sovereign            | 1.60%     | -0.02%               | -1.42%        |
| Lyxor Euro Government Bond 7-10y (Dr) Ucits Etf - Acc                     | LU1287023185        | Sovereign            | 1.53%     | -0.03%               | -1.85%        |
| Lyxor S&P 500 Ucits Etf - Dist (Eur)                                      | LU0496786574        | Equities             | 1.47%     | -0.03%               | -1.97%        |
| Sx5e/202203/P/4000.   | SX5E 03/18/22 P4000 | Equity Index Options | -7.25%    | 0.16%                | -6.51%        |

\*\*\*\*Performance are calculated in portfolio currency

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