

EUROGOVIES RISK BALANCED - SI (EUR)

LYXOR ASSET MANAGEMENT

PERFORMANCE SINCE INCEPTION



Past performances do not guarantee future results.

PERFORMANCE SINCE INCEPTION

	MTD	3 Months	6 Months	YTD	1 Year	3 Years	Since inception
EuroGovies Risk Balanced - SI (EUR)	-0.08%	-0.15%	-0.27%	-0.27%	-0.20%	-0.82%	-1.07%
ESTR	-0.05%	-0.15%	-0.29%	-0.29%	-0.58%	-1.66%	-3.33%

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

HISTORICAL MONTHLY RETURNS

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	-0.07%	-0.04%	0.00%	-0.02%	-0.05%	-0.08%							-0.27%
2021	-0.05%	-0.14%	0.07%	-0.01%	-0.06%	0.01%	0.12%	-0.10%	-0.01%	0.05%	0.01%	-0.02%	-0.13%
2020	0.07%	-0.01%	-0.48%	-0.16%	0.21%	0.13%	0.07%	-0.05%	0.10%	0.17%	0.01%	-0.04%	0.02%
2019	-0.12%	-0.05%	0.15%	0.02%	0.05%	-0.07%	-0.04%	-0.16%	-0.04%	-0.05%	-0.13%	-0.01%	-0.46%
2018	-0.27%	0.01%	0.02%	-0.07%	-0.04%	0.02%	-0.09%	-0.05%	-0.09%	-0.07%	-0.16%	-0.21%	-0.97%
2017	-0.42%	0.03%	-0.01%	0.43%	0.00%	-0.22%	0.03%	-0.02%	-0.01%	0.04%	-0.04%	-0.12%	-0.30%
2016	-0.15%	0.07%	0.40%	-0.20%	0.14%	0.17%	0.08%	-0.11%	0.10%	-0.17%	-0.18%	0.15%	0.30%
2015	0.88%	0.07%	0.09%	-0.55%	0.06%	-0.43%	0.40%	-0.68%	0.47%	0.29%	-0.13%	-0.05%	0.41%
2014											0.13%	0.22%	0.34%

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MAIN HOLDINGS (% of assets of the pocket)

DEXGRP 0 5/8 01/17/26	13.56%
KOMMUN 0 1/4 02/16/24	7.69%
EUB 0 12/09/22	6.62%
KOMMUN 0 09/08/22	6.41%
SFILFR 0.1 10/18/22	5.36%
DEXGRP 1 1/4 11/26/24	5.34%
FRANCE (GOVT OF) 1.1 25/07/2022	5.34%
DEXGRP 0 1/2 01/17/25	5.34%
DEXGRP 0 05/29/24	5.30%
CADES 2 1/2 10/25/22	4.84%

KEY POINTS

Fund Net Asset Value (M EUR) :	477.27
NAV per Share (EUR) :	98,934.10
MTD Performance :	-0.08%
YTD Performance :	-0.27%
Performance since inception :	-1.07%
Annualized volatility (ex-ante)* :	0.11%
Average rating :	AA
Average spread vs EURIBOR 3M :	4.1
Average time to maturity :	2.03
Average interest rate sensitivity** :	-0.00141%

Percentage of variable rate instruments or asset-swapped : 100%

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

*Lyxor Asset Management / Management Data

**Performance sensitivity to rate move

INVESTMENT OBJECTIVE

The investment objective of Lyxor IF EuroGovies Risk Balanced is to provide a net capital appreciation over a 3 to 5 years period. Based on a proprietary risk-based asset allocation methodology, the Fund actively invests in a universe of debt securities issued by Level-1 issuers essentially composed of European sovereign bonds. The debt securities invested by the Fund are high quality liquid assets (HQLA) and are eligible to the Liquidity Coverage Ratio (LCR).

FUND FACTS

Legal Structure :	SICAV
Inception Date of the Fund :	November 18, 2014
Inception Date of the Class :	November 18, 2014
Currency of the Fund :	EUR
Share Class Currency :	EUR
Management Company :	Lyxor Asset Management S.A.S.
Custodian :	SOCIETE GENERALE LUXEMBOURG

Fund Codes :

ISIN :	LU1135602404
Bloomberg :	LEGRBCE LX

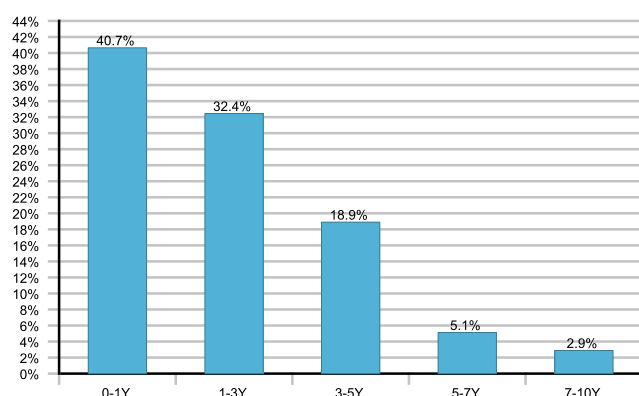
Dealing Information :

Min. Initial Subscription :	EUR 250,000,000
Min. Subsequent Subscription :	1share
Entry/Exit Fees :	None / None
Management Fee :	Up to 0.15%
Performance Fee :	10% above EONIA (20 bps annual cap)
Liquidity :	Daily
Subscription/Redemption Notice :	11:00 AM (Luxembourg Time)
Settlement :	D+2

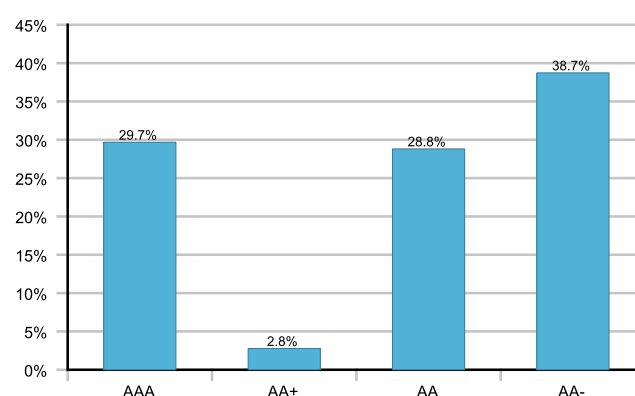
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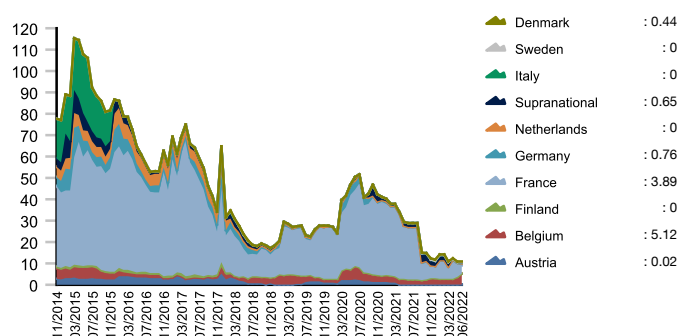
BREAKDOWN BY MATURITY (% assets)



BREAKDOWN BY RATING (% assets)



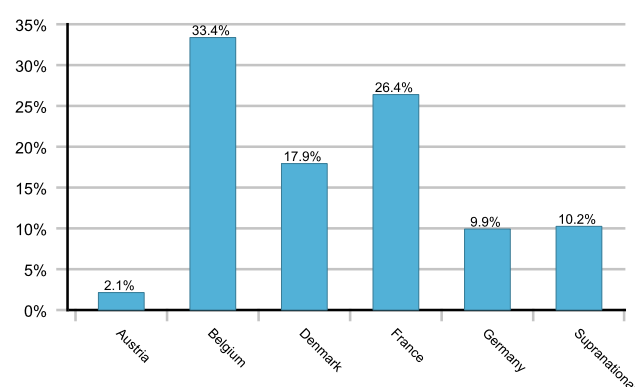
EVOLUTION OF THE PORTFOLIO CREDIT RISK* CONTRIBUTION**



*Credit Risk Measurement owned by Lyxor based on the volatility of the issuers credit spreads

**Lyxor Asset Management / Management Data

GEOGRAPHICAL BREAKDOWN (% assets)



DISCLAIMERS

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Regarding the benchmark index mentioned in this document: Parties entering into transactions (such as a derivative or financing transaction) or investing in financial instruments that use a benchmark index are exposed to the risk that: (1) such benchmark index may be subject to methodological or other changes which could affect the value of the relevant transaction; or (2) (i) may become not compliant with applicable laws and regulations (such as the European Benchmark Regulation), (ii) may cease to be published, or (iii) the supervisor or administrator of any such benchmark may make a statement that the relevant benchmark is no longer representative, and as a consequence the relevant benchmark may be replaced by another benchmark which may have an adverse and material impact on the economics of the relevant transactions. You should conduct your own independent investigation and analysis of the potential consequences of any relevant risks such as those mentioned above, particularly in light of the ongoing industry initiatives related to the development of alternative reference rates and the update of the relevant market standard documentation.