


FLORENCE BARJOU

Portfolio Manager

Lyxor Planet Fund

“Benefit from changes in the economic cycle and market conditions with a highly diversified fund that dynamically allocates across asset classes.”

A FLEXIBLE MULTI-ASSET ALLOCATION STRATEGY

Lyxor Planet Fund invests across a universe of seven asset classes to capture the best return opportunities throughout the economic cycle. It allocates to: equities (developed & emerging), bonds (sovereign, corporate and inflation), commodities and money market instruments. Investment decisions leverage Lyxor’s fundamental research to identify both structural return drivers and short-term valuation anomalies.

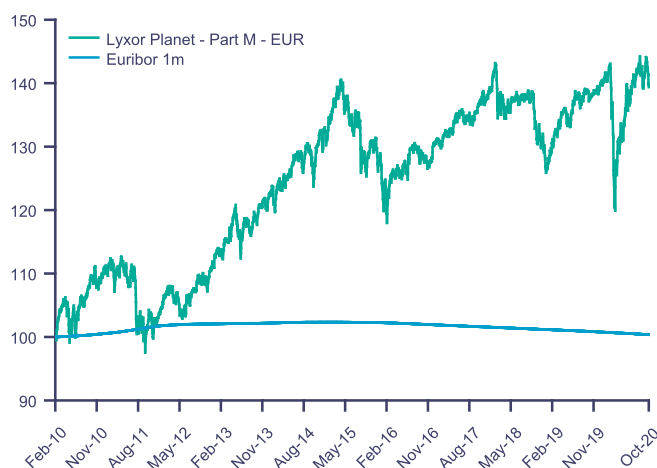
DYNAMIC ALLOCATION THROUGH ETFs

The fund continually adjusts allocation to seize opportunities or mitigate risks. The principles of portfolio construction are optimum diversification, minimal correlation and exhaustive risk analyses. Lyxor’s ETF expertise ensures that exposure to underlying asset classes is gained only through ETFs that are transparent and liquid. Consequently, the fund is cost-efficient, liquid and transparent.

EXPERIENCED TEAM, SPECIALIST INFRASTRUCTURE

Lyxor Planet benefits from the expertise of Lyxor’s Multi-Asset Management team, which is known for its competence in global tactical asset allocation. The fund gains from the experience of Florence Barjou, the portfolio manager and head of strategy who has been at Lyxor since 2006, as well as from the input of cross-asset and quantitative research teams.

CUMULATIVE FUND PERFORMANCE



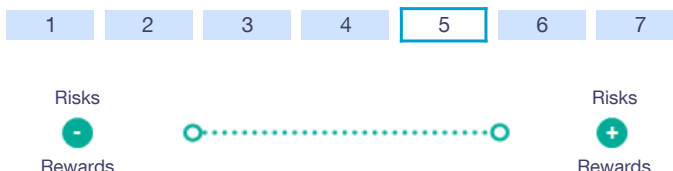
The figures relating to past performances refer or relate to past periods and are not a reliable indicator of future results.

KEY FIGURES

Fund Size - EUR M	70
Annualized Rate of Return*	3.2%
Annualized Volatility*	7.6%
Sharpe ratio*	0.4

*Since inception

RISK INDICATORS



Information as of the end of the month indicated at the top of this page.

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MONTHLY RETURNS - %

	J	F	M	A	M	J	J	A	S	O	N	D	YTD
2020	0.44	-4.14	-4.94	4.19	1.46	1.58	1.57	2.42	-1.23	-0.82			0.16
2019	2.52	1.24	1.29	1.55	-2.08	2.99	0.82	0.19	0.17	-0.32	0.69	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

Past performance is no guarantee of future results.

FUND CHARACTERISTICS

	CLASS I	CLASS A	CLASS M
Currencies	EUR, USD		
Type of shares	Capitalisation		
Management Fee	0.6% p.a.	1.20 % p.a.	1.60 % p.a.
Performance Fee	10 % p.a. above the Composite index		
Hurdle	The Composite Index		
Administrative Fee	Included in Management Fees		
Minimum Initial Investment	EUR 100,000	EUR 1,000	EUR 100
ISIN	EUR FR0010752592 USD	FR0010755744	FR0010755660 FR0010755678

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LEGAL STRUCTURE

FCP under French Law

FUND INCEPTION DATE

05/06/2009

SHARE CLASS LAUNCH DATE

19/02/2010

REFERENCE CURRENCY

EUR

LIQUIDITY*

Daily

SUBSCRIPTION/REDEMPTION DEADLINE

Until 5:00 pm (Paris time)

INVESTMENT MANAGER

Lyxor Asset Management S.A.S.

ADMINISTRATOR

SGSS Nantes

* Under normal market conditions, Lyxor intends to offer the LIQUIDITY mentioned above. However, the LIQUIDITY is not guaranteed and there are circumstances under which such LIQUIDITY may not be possible.

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Potential investors should be aware that any security or investment vehicle described herein is subject to significant risks, including total loss of capital, and that there are significant restrictions on transferability and redemption of any such security or interests in any such investment vehicle. Investors should be able to bear the financial risks and limited liquidity of their investment. The Fund has a limited operating history.

- Risk of losses
- Discretionary Risk
- Interest Rate Risk
- Currency Risk
- Risk of investment in emerging markets

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GLOSSARY

Annualized Return – a rate of return for a given period that is less than one year, but that is computed as if the rate were for a full year. The formula is as follows assuming that M is the total number of months of returns which are being measured within the Program: $(1 + \text{Cumulative Returns})^{(12/M) - 1}$.

Annualized Volatility – the square root of 12 multiplied by the Standard Deviation.

Sharpe Ratio – this is a formula used to measure risk-adjusted performance. This is calculated by subtracting the risk-free rate (in this case, 3M T-bill) from the rate of return for the Program and dividing the result by the Standard Deviation.

INDICES

Indices are unmanaged and do not include fees, expenses or other transaction costs associated with the portfolio. Any comparison of performance with an index is subject to material limitations. References to an index do not imply that the portfolio is intended to achieve returns or volatility or results similar to such index.

Euribor - Euribor (Euro Interbank Offered Rate) is a daily reference rate, based on the averaged interest rates at which Eurozone banks offer to lend unsecured funds to other banks in the euro wholesale money market.

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