

# LGIP Funds (Lux) - UCITS V

## Fixed Income Allocator - Class A - USD



PERFORMANCE REPORT

31 March 2022

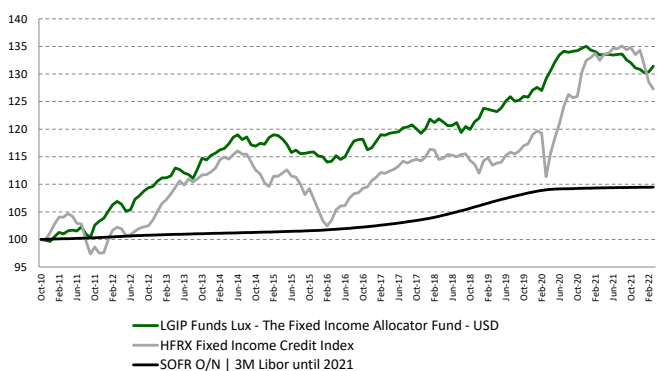
### Investment Objective & Strategy

The Fixed Income Allocator's objective is to achieve above average risk adjusted returns with below market volatility using a proprietary trading approach across fixed income based assets. The Fund will allocate the assets either directly or indirectly through other collective investment schemes amongst various categories within the fixed income markets. The Fund will be exposed to Money Market Instruments and Transferable Securities including but not limited to: short and long dated treasury securities, emerging markets sovereign debt, high grade corporate debt, high yield debt, convertible securities, fixed or floating rate bonds and notes, debentures, commercial paper, certificates of deposits, structured securities, Exchange Traded Funds, Collective Investment Schemes, Closed-End Funds.

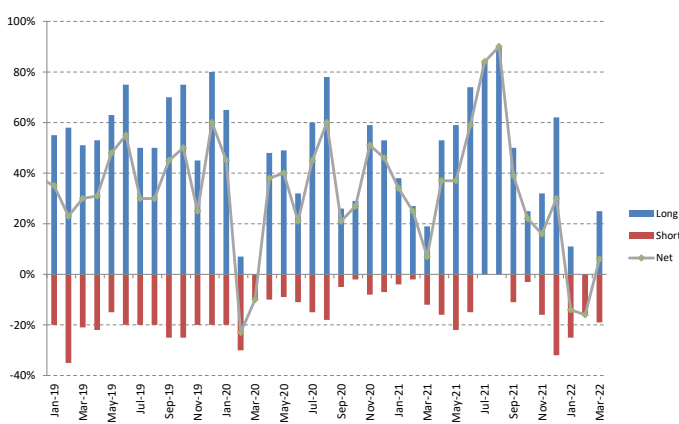
### Historical Performance

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year	Cumul.
<b>2010</b>											-0.17%	-0.19%	<b>-0.36%</b>	<b>-0.36%</b>
<b>2011</b>	0.88%	0.75%	-0.25%	0.53%	0.12%	-0.15%	0.76%	-1.26%	-0.65%	2.24%	0.67%	0.53%	<b>4.22%</b>	<b>3.84%</b>
<b>2012</b>	1.17%	1.19%	0.56%	-0.51%	-1.19%	0.29%	1.77%	0.62%	0.78%	0.56%	0.20%	0.85%	<b>6.45%</b>	<b>10.54%</b>
<b>2013</b>	0.54%	0.04%	0.29%	1.29%	-0.24%	-0.56%	-0.25%	-0.62%	1.54%	1.72%	-0.25%	0.71%	<b>4.25%</b>	<b>15.24%</b>
<b>2014</b>	0.35%	0.50%	0.24%	0.71%	1.03%	0.37%	-0.73%	0.38%	-1.20%	-0.20%	0.44%	-0.14%	<b>1.75%</b>	<b>17.26%</b>
<b>2015</b>	1.03%	0.42%	-0.11%	-0.53%	-0.82%	-1.26%	0.37%	-0.54%	0.03%	0.16%	0.09%	-0.64%	<b>-1.81%</b>	<b>15.14%</b>
<b>2016</b>	-0.11%	-0.87%	0.14%	0.89%	-0.60%	0.41%	1.38%	1.09%	0.25%	0.03%	-1.62%	0.34%	<b>1.29%</b>	<b>16.63%</b>
<b>2017</b>	1.01%	0.99%	-0.07%	0.29%	0.13%	0.11%	0.60%	0.14%	0.32%	-0.62%	-0.66%	0.65%	<b>2.92%</b>	<b>20.03%</b>
<b>2018</b>	1.49%	-0.51%	0.55%	-0.46%	-0.58%	0.04%	0.43%	-1.49%	0.92%	-0.46%	1.16%	0.54%	<b>1.62%</b>	<b>21.97%</b>
<b>2019</b>	1.49%	-0.14%	-0.20%	-0.15%	0.55%	0.98%	0.63%	-0.64%	0.15%	0.57%	-0.14%	1.02%	<b>4.18%</b>	<b>27.07%</b>
<b>2020</b>	0.39%	-0.45%	1.67%	1.15%	1.26%	0.93%	0.49%	-0.16%	0.14%	0.08%	0.34%	0.26%	<b>6.26%</b>	<b>35.02%</b>
<b>2021</b>	-0.51%	-0.19%	-0.48%	0.10%	-0.01%	-0.08%	0.07%	0.07%	-0.80%	-0.42%	-0.71%	-0.18%	<b>-3.10%</b>	<b>30.84%</b>
<b>2022</b>	-0.48%	0.13%	0.79%										<b>0.43%</b>	<b>31.40%</b>

### Funds Performances



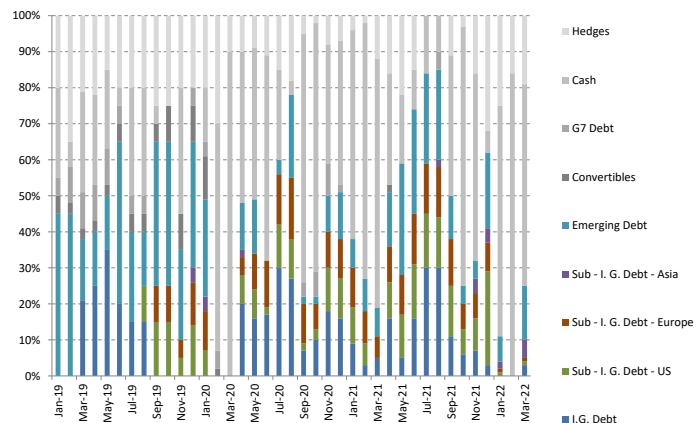
### Net Exposure



### Risk Indicators

	FIA Class A USD	HFRX Fixed Income Credit
Last month return	0.79%	-0.97%
Year-to-Date return	0.43%	-5.23%
Return since incept. (ann.)	2.42%	2.09%
Last 12 Months	-1.52%	-3.93%
Volatility since inception	2.46%	4.33%
Sharpe since inception	0.66	0.30
Max Drawdown	-4.18%	-11.71%
Downside Risk	1.47%	3.15%

### Sub Strategy Allocation (% NAV)



### Fund Details

<b>Investment Manager</b>	LGIP
<b>Fund Inception Date</b>	12 November 2010
<b>Fund's AUM (mio USD)</b>	309.4
<b>Jurisdiction</b>	Luxembourg
<b>Minimum Investment</b>	5000 in any denominated currency
<b>Management Fees</b>	1.50%
<b>Incentive Fees</b>	10.00% / Additional 10% above SOFR O/N + 4%

<b>ISIN</b>	LU1376832967
<b>Admin</b>	Apex Fund Services S.A. (Luxembourg)
<b>Custodian</b>	UBS Europe SE, Luxembourg branch
<b>Auditor</b>	Deloitte & Touche
<b>Subscriptions</b>	Daily, Trade date: 11am CET on T, Settle date: T+2
<b>Redemptions</b>	Daily, Trade date: 11am CET on T, Settle date: T+2
<b>Redemption Fees</b>	None
<b>Lock up</b>	None

### Disclaimer

The information in this document has been prepared by LGIP Funds (Lux) SICAV. LGIP Funds (Lux) - Fixed Income Allocator is a fund launched under the UCITS V directive with its Domicile in Luxembourg. The Swiss representative of the fund is CARNEGIE FUND SERVICES S.A., 11, rue du Général-Dufour, 1204 Geneva, Switzerland. The Paying agent is BANQUE CANTONALE DE GENÈVE, 17, quai de l'Île, 1204 Geneva, Switzerland. The Prospectus, the Key Investor Information Documents, the Articles of Incorporation as well as the annual and semi-annual reports and further documents may be obtained free of charge from the Representative. Publications concerning the foreign collective investment scheme are made in Switzerland on www.fundinfo.com. The Investment Management Company and its agents may pay retrocessions as remuneration for distribution activity in respect of fund units in and from Switzerland. The place of performance for Shares in the Fund distributed in Switzerland is at the registered office of the Representative. The performance shown does not take account of the commissions and costs incurred on the issue and redemption of units. Past performance cannot be used as an indicator of current performance and is not a guarantee of future results. The price of investments can go down as well as up and may be affected by changes in rates of exchange. Please refer to the Fund's offering document for further details of the financial commitments and risks involved in connection with an investment in such funds. The information contained in this document is subject to updating and verification and may be subject to amendment. No representation or warranty, expressed as to the accuracy of the information contained in this document and no liability is given by the Fund as to the accuracy of the information contained in this document and no liability is accepted for any such information. The information contained in this document is confidential and may not be reproduced or further distributed.