

# Velvet (Class I EUR)

FR001400K0G8

## KEY FIGURES

Class I EUR NAV: 1084.55 €

Total Fund AUM: 536.49 M€

## INVESTMENT HORIZON

Minimum recommended

3 months 6 months 1 year 2 years 3 years

## SYNTHETIC RISK INDICATOR

1 2 3 4 5 6 7

**Main risks incurred:** counterparty risk, capital loss, use of total return swaps, use of effective portfolio management techniques, currency risk, liquidity risk, credit risk, absence of tender offers.

## FUND FEATURES

**Legal form :** French law UCITS.

**Fund inception date:** 12/07/2023.

**Valuation:** Daily, each exchange business day "D" as defined in the prospectus.

**Currency:** Euro.

**Cut-off time:** D at 2.00PM (Paris time).

**Settlement:** D+2 exchange business days.

**Investment Manager:** LFIS Capital.

**Custodian and administrator:** BNP Paribas.

## SHARE CLASS FEATURES

**ISIN code - class I EUR:** FR001400K0G8.

**Bloomberg code:** FCPVVTI FP Equity.

**Share class inception date:** 12/07/2023.

**Investors:** Professional clients or Eligible counterparties.

**Allocation of income:** Capitalization.

**Max. subscription fees:** None.

**Max. redemption fees:** None.

**Management fees:** 0.1% VAT incl per annum.

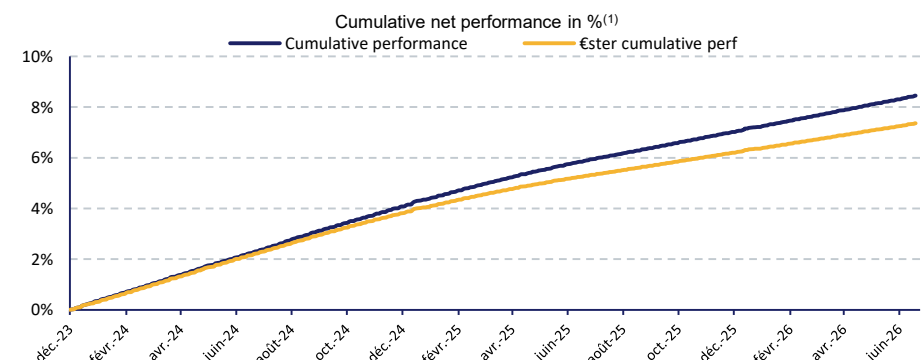
**Initial min. subscription:** EUR 1 000 000.

## INVESTMENT STRATEGY

The management objective of Velvet (the "Fund") is to achieve a performance equal to or greater than €STR+30bps capitalised, after deduction of management fees, transaction costs and the costs of setting up the passive management techniques used. Depending on the market environment, in particular in the event of very low interest rates on the euro area money market, the return generated by the Fund may not be sufficient to cover management fees. The net asset value of the Fund could thus decrease structurally and negatively affect the return of the Fund, which could jeopardize the preservation of the invested capital.

## NET PERFORMANCE IN % <sup>(1,2)</sup>

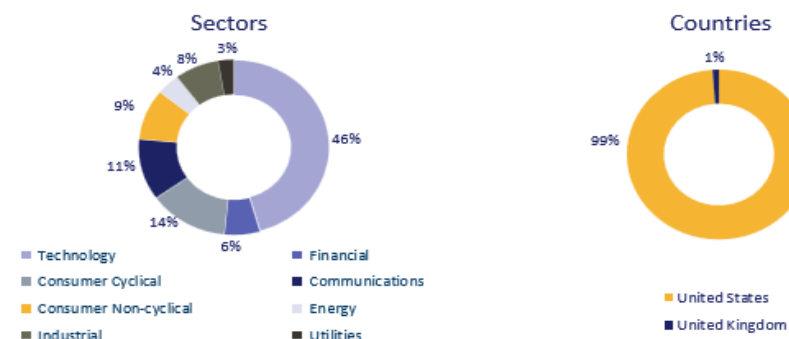
|                | 1 month | 3 months | 2026 YTD | 1Y   | 3Y <sup>(2)</sup> | 5Y <sup>(2)</sup> | Inception <sup>(2)</sup> |
|----------------|---------|----------|----------|------|-------------------|-------------------|--------------------------|
| Velvet (I EUR) | 0.2%    | 0.6%     | 1.2%     | 2.4% |                   |                   | 3.2%                     |



## MONTHLY NET PERFORMANCE IN % <sup>(1)</sup>

|      | Jan. | Feb. | March | Apr. | May  | June | July | Aug. | Sept. | Oct. | Nov. | Dec. | Year |
|------|------|------|-------|------|------|------|------|------|-------|------|------|------|------|
| 2026 | 0.2% | 0.2% | 0.2%  | 0.2% | 0.2% | 0.2% |      |      |       |      |      |      | 1.2% |
| 2025 | 0.3% | 0.3% | 0.3%  | 0.2% | 0.2% | 0.2% | 0.2% | 0.2% | 0.2%  | 0.2% | 0.2% | 0.2% | 2.8% |
| 2024 | 0.4% | 0.3% | 0.3%  | 0.4% | 0.3% | 0.3% | 0.4% | 0.3% | 0.3%  | 0.3% | 0.3% | 0.3% | 4.1% |
| 2023 |      |      |       |      |      |      |      |      |       |      |      | 0.2% | 0.2% |

## BASKET SECURITIES COMPONENTS HEDGED BY A TRS (%)



Document for the use of professional investors only, within the meaning of Markets in Financial Instruments Directive 2004/39/CE. Promotional document. Before subscribing, please refer to the Fund documentation available on request. Source: LFIS Capital, Bloomberg.

(1) The figures provided relate to previous months or years and past performance is not a reliable indicator as to future performance. Past performance does not guarantee future results. Results are not constant over time. Performance calculations do not take into account fees and expenses related to subscription and redemption of shares.

(2) Annualized data. The class was created on December 07, 2023.

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