

LYXOR ASSET MANAGEMENT

RTS 28 REPORTING 1ST JANUARY – 31ST DECEMBER 2022

Class of Instrument		Equity - Liquidity Bands 1 and 2		
Name	LEI	% Volume	% Orders	
Goldman Sachs International Bank	N9FYJ29MC81JI74MJE92	48.27%	15.36%	
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB653	23.73%	77.24%	
BofA Securities, Inc.	549300HN4UKV1E2R3U73	20.67%	0.02%	
Mariana UFP LLP	213800YRA1J9QFBMU217	3.17%	0.09%	
Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1.84%	5.39%	

Class of Instrument		Equity - Liquidity Bands 3 and 4		
Name	LEI	% Volume	% Orders	
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB653	32.71%	50.36%	
Goldman Sachs International Bank	N9FYJ29MC81JI74MJE92	25.67%	23.92%	
BofA Securities, Inc.	549300HN4UKV1E2R3U73	10.79%	0.06%	
Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	10.26%	18.91%	
Makor Securities LLP	549300XDGILYCASDW611	5.86%	0.06%	

Class of Instrument		Equity - Liquidity Bands 5 and 6		
Name	LEI	% Volume	% Orders	
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB653	44.34%	65.52%	
Goldman Sachs International Bank	N9FYJ29MC81JI74MJE92	23.12%	20.61%	
J.P. Morgan Securities plc	K6Q0W1PS1L1O4IQL9C32	10.18%	0.01%	
Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	6.11%	9.22%	
The Northern Trust Company	6PTKHDJ8HDUF78PFWH30	4.29%	0.01%	

Class of Instrument		Debt Instruments - Bonds		
Name	LEI	% Volume	% Orders	
Goldman Sachs International Bank	N9FYJ29MC81JI74MJE92	71.87%	25.00%	
J.P. Morgan Securities plc	K6Q0W1PS1L1O4IQL9C32	15.26%	16.67%	
BofA Securities, Inc.	549300HN4UKV1E2R3U73	9.63%	33.33%	
Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	1.93%	16.67%	
Société Générale	O2RNE8IBXP4R0TD8PU41	1.30%	8.33%	

Class of Instrument		Debt Instruments - Money Market Instruments		
Name	LEI	% Volume	% Orders	
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB653	42.25%	47.22%	
Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	41.67%	25.00%	
J.P. Morgan Securities plc	K6Q0W1PS1L1O4IQL9C32	16.08%	27.78%	

Class of Instrument		Interest Rate Derivatives - Futures and Options	
Name	LEI	% Volume	% Orders
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB653	100%	100%

Class of Instrument		Indices	
Name	LEI	% Volume	% Orders
Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN8 6	56.98%	11.32%
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB6 53	33.95%	47.54%
Goldman Sachs International Bank	N9FYJ29MC81JI74MJE9 2	9.07%	41.13%

Class of Instrument		Structured Finance Instruments	
Name	LEI	% Volume	% Orders
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB653	100%	100%

Class of Instrument		Equity Derivatives - Futures and Options	
Name	LEI	% Volume	% Orders
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB6 53	99.38%	97.2%
Mariana UFP LLP	213800YRA1J9QFBMU21 7	0.62%	2.8%

Class of Instrument		FX	
Name	LEI	% Volume	% Orders
The Northern Trust Company	6PTKHDJ8HDUF78PFWH 30	61.19%	34.60%
Standard Chartered Bank	RILFO74KP1CM8P6PCT9 6	12.34%	0.44%
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB6 53	7.43%	62.40%
Goldman Sachs International Bank	N9FYJ29MC81JI74MJE92	5.16%	1.03%
UBS AG	BFM8T61CT2L1QCCEMIK5 0	3.91%	0.22%

Class of Instrument		Securitized Derivatives - Warrants and Certificate Derivatives	
Name	LEI	% Volume	% Orders
Morgan Stanley & Co. International plc	4PQUHN3JPF GFNF3BB6 53	99.38%	97.2%
Mariana UFP LLP	213800YRA1J9QFBMU21 7	0.62%	2.8%

Class of Instrument	Commodities derivatives and emission allowances Derivatives - Options and Futures admitted to trading on a trading venue		
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Name	LEI	% Volume	% Orders
Morgan Stanley & Co. International plc	4PQUHN3JPFQFNF3BB653	100%	100%

Class of Instrument	Other instruments		
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Name	LEI	% Volume	% Orders
The Northern Trust Company	6PTKHDJ8HDUF78PFWH30	82.04%	10.52%
Morgan Stanley & Co. International plc	4PQUHN3JPFQFNF3BB653	4.93%	68.18%
Goldman Sachs International Bank	N9FYJ29MC81JI74MJE92	3.86%	0.33%
Skandinaviska Enskilda Banken AB	F3JS33DEI6XQ4ZBPTN86	1.62%	0.64%
UBS AG	BFM8T61CT2L1QCCEMIK50	1.00%	0.03%

General	<p>Lyxor Asset Management (“Lyxor”) Follows full guidelines of the United Kingdom by the Financial Conduct Authority (“FCA”). As part of the MiFID II best execution requirements, investment firms must publish, on an annual basis, reports summarising specific information on the quality of execution obtained for each financial instrument traded during the preceding year. MiFID II provides 22 sub-classes of financial instruments and investment firms are required to disclose their trading volumes with different counterparties expressed as a percentage of the firm’s total execution volume and a percentage of the number of executed orders, in that particular sub-class of financial instrument. The sub-classes that are not included in this report have been excluded because WFMI did not execute any orders in these instruments during 2020. This report should be read with the accompanying quantitative disclosure report (the Top 5 broker report).</p> <p>Lyxor UCITS Platform is an American domiciled open-ended investment company with variable capital structured as an umbrella fund with segregated liability between its Funds under the laws of America and authorised and regulated by the Central Bank of America. The UCITS Management Company for Lyxor UCITS Platform Plc is Wealth Fund Management, authorised and regulated by the Central Bank of America..</p> <p>Lyxor is not acting as financial advisor or fiduciary to any party to whom it delivers this document or who invests in a fund or managed account managed by Lyxor. In particular, this document (in whole or in part) does not constitute investment advice. Before investing in a fund or managed account you should ensure that you fully understand its potential risks and rewards and independently determine that it is appropriate for you given your objectives, experience, financial and operational resources, and other relevant circumstances. You should consult with such advisors as you deem necessary to assist you in making these determinations. Any indicative terms provided to you are provided for your information and do not constitute an offer, a solicitation of an offer, or any advice or recommendation to invest in a fund or managed account (whether on the indicative terms or otherwise).</p> <p>This document is intended for discussion purposes only and does not create any legally binding obligations on the part of Lyxor. Without any limitation, this document does not constitute an offer, or invitation to offer or a recommendation to invest in a fund or managed account</p>
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Close links, conflicts of interest and common ownership with respect to execution venues	Close Links Lyxor has no close links in relation to execution venues to report
	Conflicts of Interest Lyxor has no conflicts of interest in relation to execution venues to report.
	Common ownerships Lyxor has no common ownership in relation to execution venues to report.
Specific arrangements with execution venues	Lyxor has no specific arrangements to report



regarding payments made or received, discounts, rebates or non-monetary benefits received	
Factors leading to a change in the list of execution venues listed in the best execution policy	In accordance with the Best Execution Policy, Lyxor will strive to provide best execution for its clients. Consequently, Lyxor may change execution venues as required.
Differentiation across client categories	N/A – all of the Firm’s clients are professional clients
Use of data / tools relating to quality of execution	Lyxor has regularly monitored the quality of execution terms obtained from the execution venues. This monitoring is carried out using internal data on executed trades and an independent execution quality and TCA monitoring tool provided by a third-party service provider.
Use of consolidated tape provider output	Lyxor has not used output from consolidated tape providers.