

Paris, 28 October 09

**Tudor Investment Corporation joins the Lyxor Asset Management  
Managed Account Platform with the launch of the Lyxor / Tudor  
Momentum Fund Limited**

Adding another best-in-class manager to its platform, Lyxor has launched the **Lyxor / Tudor Momentum Fund Ltd**, which replicates the Tudor Momentum Portfolio Ltd strategy, the Trend Following Component of the renowned Tudor Tensor quantitative managed futures program.

Lyxor is today the world's largest managed account platform by all metrics and seeks to provide its clients with the best and most diversified universe for hedge fund investing.

The Lyxor managed account platform specifically responds to investors' current key decision criteria: transparency, risk control and liquidity. In today's constrained environment, Lyxor's advanced managed account model based on full segregation of assets, independent valuation and risk management, as well as enhanced transparency, liquidity and reporting, is fully endorsed by investors. It was recently named 'Institutional Manager of the Year' in the 2009 Annual Hedge Fund Industry Awards by Alternative Investment News, part of the Institutional Investor group.

PRESS RELATIONS  
LYXOR ASSET MANAGEMENT

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LYXOR ASSET MANAGEMENT  
Société Anonyme with share capital of  
€ 40 506 480 as of 01-09-2009

Nanterre Trade Register No. 418 862 215  
APE No.: 652E

Registered Office: 17 cours Valmy 92987  
Paris La Défense Cedex

### **Note to editors about the benchmark hedge fund:**

Tudor Investment Corporation is a leading alternative asset management firm. Founded in 1980 by Paul Tudor Jones II, the firm currently manages over \$11.5 billion.

Tudor Momentum Portfolio Ltd. (the "Benchmark") is comprised of the four Trend Following systems traded in the Tudor Tensor Portfolio Ltd. Steve Evans, a Tudor Managing Director and Partner, oversees the Systems Group at Tudor and is the Portfolio Manager for the Tudor Tensor Portfolio Ltd. and Tudor Momentum Portfolio Ltd.

These systems use a variety of rules to identify trending markets across more than 70 instruments and have medium to long-term holding periods from several weeks to several months. The systems base their investment decisions on a variety of algorithms that analyse historical prices and other data to identify trends or predict future price direction. The systems will trade, both long and short, on a global basis, futures contracts, including futures contracts on commodities, interest rates, currencies, broad-based security indices, U.S. government securities and certain foreign government securities, and spot foreign currency contracts.

### **Société Générale**

Société Générale is one of the largest financial services groups in the euro-zone. The Group employs 163,000 people worldwide in three key businesses:

- **Retail Banking & Financial Services:** Société Générale serves more than 30 million individual customers worldwide.
- **Global Investment Management & Services:** Société Générale is one of the largest banks in the euro-zone in terms of assets under custody (EUR 2 906 billion, June 2009) and under management (EUR 333 billion, June 2009).
- **Corporate & Investment Banking:** Société Générale tailors solutions for its clients across sectors by capitalising on its worldwide expertise in investment banking, global finance, and global markets.

Société Générale is included in 3 socially-responsible investment indexes: FTSE4Good, ASPI and Ethibel.

[www.societegenerale.com](http://www.societegenerale.com)

### **Lyxor Asset Management - [www.lyxor.com](http://www.lyxor.com)**

Created in 1998, Lyxor currently manages EUR 68.40 billion\*. A wholly-owned subsidiary of Société Générale Group, belonging to the Corporate and Investment Banking arm of the group, the asset management company specialises in three businesses:

- **Alternative Investments (EUR 15.20 billion).** Lyxor offers a broad range of hedge funds, funds of hedge funds and absolute return funds, adhering to high risk-management standards and rigorous hedge fund manager selection guidelines. Lyxor AM gained its prominence with its hedge fund platform. This platform includes more than 107 hedge funds covering all principal strategies and represents a diversified investment universe benefiting from a high level of transparency, security and liquidity.
- **Structured and Quantitative Management (EUR 21.60 billion).** Lyxor offers investment solutions to its customers adapted to their risk profiles and return objectives. These solutions integrate the innovations of the Group into this domain, world number 1 as regards structured products on equity.
- **Index Tracking (EUR 31.50 billion).** Lyxor AM offers one of the most diversified and liquid range of ETF (Exchange Traded Funds). The company is one of the top players of the European ETF industry. Lyxor ETFs are listed in Europe and Asia and reflect Equity, Bond and Commodity markets. [www.lyxoretf.com](http://www.lyxoretf.com).

\*AUMs as of August 31<sup>st</sup>, 2009