

Lyxor Smart Overnight Return - UCITS ETF C-GBP

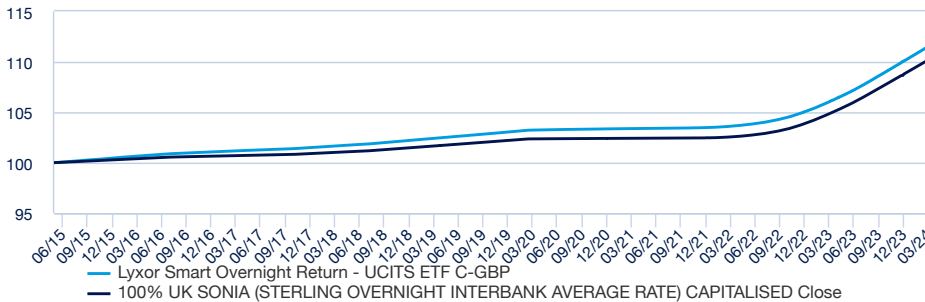
BONDS ■

FACTSHEET

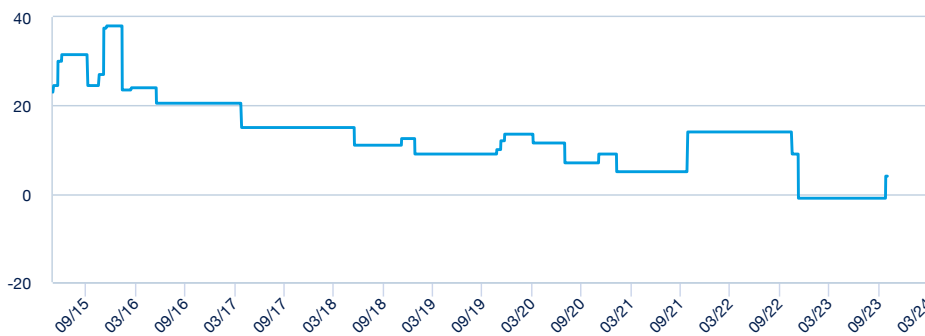
Marketing
Communication

31/03/2024

PERFORMANCE SINCE INCEPTION (Source : Fund Admin)



NET ANNUALIZED PREMIUM OVER SONIO/N INDEX (bps)



FUND PERFORMANCES* (Source : Fund Admin)

	MTD	3 Months	6 Months	YTD	1 Year	3 Years	Since inception
Lyxor Smart Overnight Return - UCITS ETF C-GBP	5.24%	5.26%	5.29%	5.26%	5.20%	2.57%	1.24%
100% UK SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) CAPITALISED Close	5.13%	5.15%	5.18%	5.15%	5.08%	2.46%	1.10%

HISTORICAL MONTHLY RETURNS* (Source : Fund Admin)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2015	-	-	-	-	0.00%	0.68%	0.83%	0.72%	0.77%	0.76%	0.67%	0.92%	0.77%
2016	0.81%	0.69%	0.70%	0.75%	0.66%	0.68%	0.70%	0.43%	0.45%	0.40%	0.40%	0.45%	0.60%
2017	0.39%	0.42%	0.44%	0.41%	0.33%	0.39%	0.34%	0.36%	0.39%	0.35%	0.58%	0.68%	0.43%
2018	0.56%	0.61%	0.70%	0.55%	0.58%	0.62%	0.53%	0.82%	0.81%	0.79%	0.84%	0.80%	0.69%
2019	0.79%	0.80%	0.85%	0.77%	0.83%	0.80%	0.75%	0.85%	0.75%	0.88%	0.78%	0.81%	0.82%
2020	0.87%	0.85%	0.46%	0.20%	0.18%	0.16%	0.18%	0.12%	0.12%	0.13%	0.12%	0.15%	0.30%
2021	0.13%	0.10%	0.09%	0.10%	0.09%	0.10%	0.11%	0.09%	0.10%	0.14%	0.17%	0.26%	0.13%
2022	0.31%	0.53%	0.67%	0.89%	0.95%	1.17%	1.42%	1.61%	2.07%	2.25%	2.82%	3.48%	1.55%
2023	3.10%	3.83%	4.23%	4.32%	3.92%	4.84%	4.61%	5.14%	5.62%	5.20%	5.24%	5.24%	4.78%
2024	5.24%	5.24%	5.24%	-	-	-	-	-	-	-	-	-	5.26%

* Source : Fund Admin. All performances are calculated net income reinvested and net of all charges taken by the Sub-Fund. Cumulative returns are calculated on a yearly basis on a 360 days over one period < 1 year and 365 days basis of over one period > 1 year (expressed with the round-off superior).

MAIN FUND CHARACTERISTICS

Legal Structure	SICAV Luxembourgeois
UCITS Compliant	Yes
ISIN Code	LU1230136894
Replication method	Synthétique
Share Class Currency	GBP
Inception Date of the Fund	02/03/2015
NAV per Share at inception	1000 (GBP)
Total Expense Ratio p.a	0.05
Total asset	575.32 (M GBP)
Fund Net asset Value	3,080.10 (M EUR)
NAV per Share	1,115.49 (GBP)
Min. Subsequent Subscription	1
Income	Capitalisation

Reference Index	100% UK SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) CAPITALISED
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FUND FACTS

Total Fund Assets	2,639.03 (million GBP)
NAV per Share	1,115.49 GBP

Annualized Performance	5.26%
Annualized volatility	0.14%

Counterparty exposure *		-
Actual		-1.60%
Target		< 0.00%
Expected loss **		-
Actual		-0.01%
Target		< 0.05%

* The sum of counterparty liabilities traded with the fund minus the value of the basket of securities used as guarantees

** Expected loss is the average expected loss in relation to the risk of default of the counterparty, i.e. the Loss Given Default for the affected counterparty times the probability of default of this counterparty. The actual loss may be higher than the expected loss.

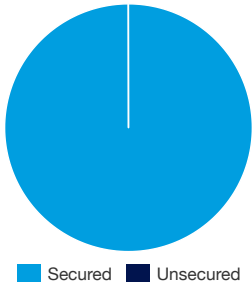
Minimum counterparty rating	A-
Rate sensitivity	0

Weighted Average Life	63
Weighted Average Maturity	0

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PORTFOLIO ANALYSIS BY INSTRUMENT TYPE

SECURED VS NON-SECURED LENDING % OF NET ASSETS



Objective and Investment Policy

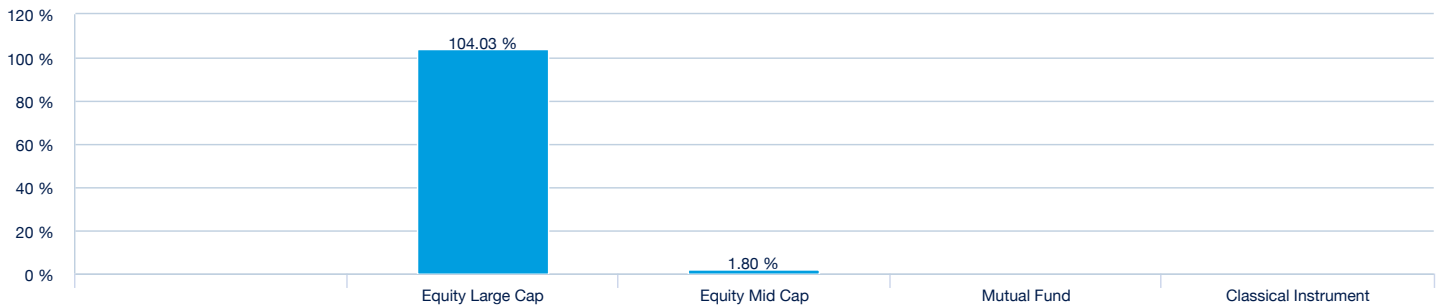
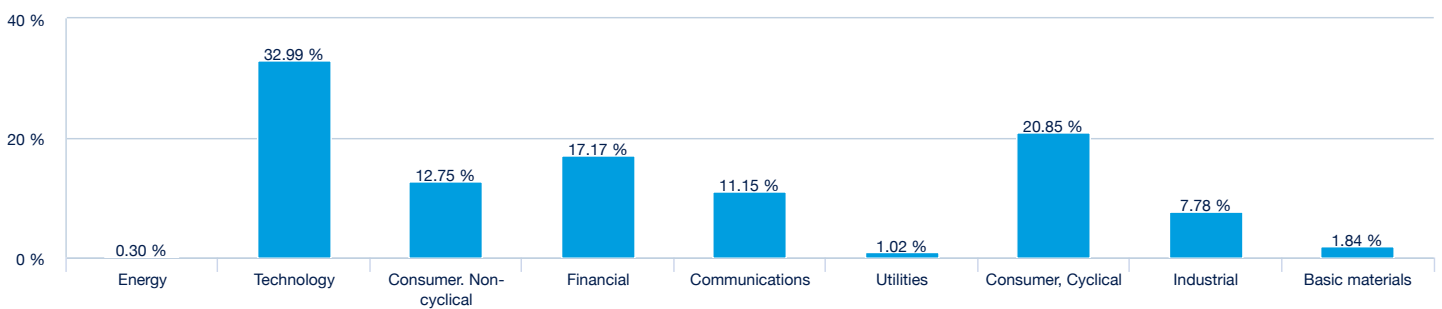
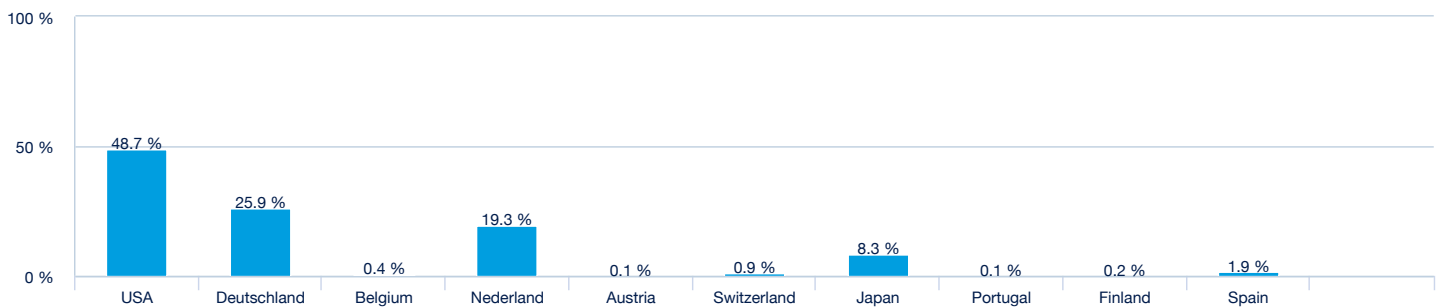
The LYXOR SMART OVERNIGHT RETURN is a UCITS compliant fund that aims to achieve short term returns higher than the benchmark index SONIO.

The fund is actively managed and invests in a diversified portfolio of financial instruments and repurchase agreements, in an environment of a strict risk and liquidity monitoring.

TOP 10 HOLDINGS

Full Name	Weight	Country	Sector	Assets
ASML HOLDING NV	9.06	NL	Technology	Equity
SAP SE / XETRA	7.68	DE	Technology	Equity
FAST RETAILING CO JPY50	3.69	JP	Consumer, Cyclical	Equity
JOHNSON & JOHNSON	3.68	US	Consumer. Non-cyclical	Equity
NVIDIA CORP	3.61	US	Technology	Equity
VOLKSWAGEN AG-PFD	3.53	DE	Consumer, Cyclical	Equity
AMAZON.COM INC	3.53	US	Communications	Equity
ALLIANZ SE-REG	3.46	DE	Financial	Equity
COGNIZANT TECH SOLUTION A	3.06	US	Technology	Equity
STELLANTIS MILAN	2.86	NL	Consumer, Cyclical	Equity

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ANALYSIS OF THE BASKET OF SECURITIES USED AS GUARANTEES**ASSETS CATEGORIES BREAKDOWN****SECTORAL BREAKDOWN OF THE EQUITIES****GEOGRAPHICAL BREAKDOWN OF THE EQUITIES****Listing data (source : Amundi)**

Place	Hours	CCY	Mnemo	Bloomberg Ticker	Bloomberg iNAV	Reuters RIC	Reuters iNAV
Six Swiss Exchange	9:00 - 17:30	GBP	CSH2	LYSMG SW	LYSMGBIV	LYSMG.S	LYSMGBIV
London Stock Exchange	9:00 - 17:30	GBP	CSH2	CSH2 LN	LYSMGBIV	LYCSH2.L	LYSMGBIV

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