

Lyxor Smart Overnight Return - UCITS ETF C-GBP

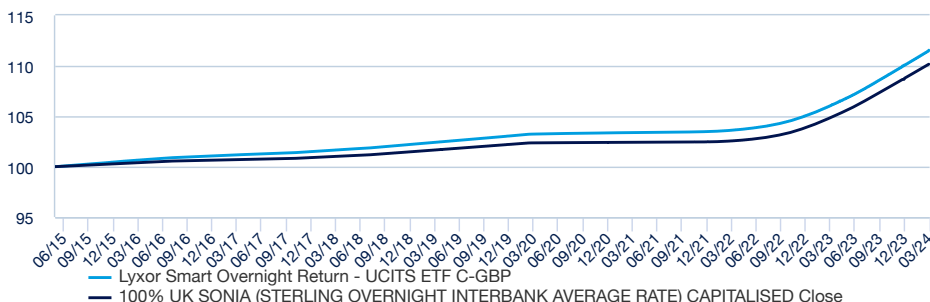
FACTSHEET

Marketing
Communication

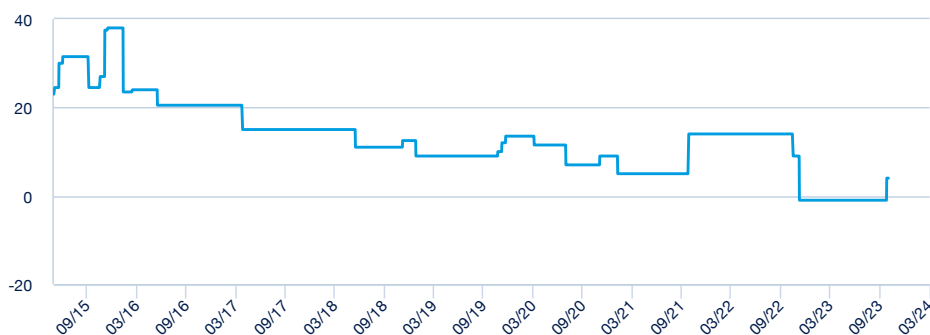
31/03/2024

BONDS ■

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 Subscription | 1,115.49 (GBP) |
| Min. Subsequent Subscription | 1 |
| Income | Capitalisation |

| | |
|-----------------|---|
| Reference Index | 100% UK SONIA (STERLING OVERNIGHT INTERBANK AVERAGE RATE) CAPITALISED |
|-----------------|---|

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.

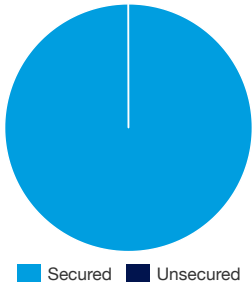
| | |
|-----------------------------|----|
| Minimum counterparty rating | A- |
| Rate sensitivity | 0 |

| | |
|---------------------------|----|
| 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.

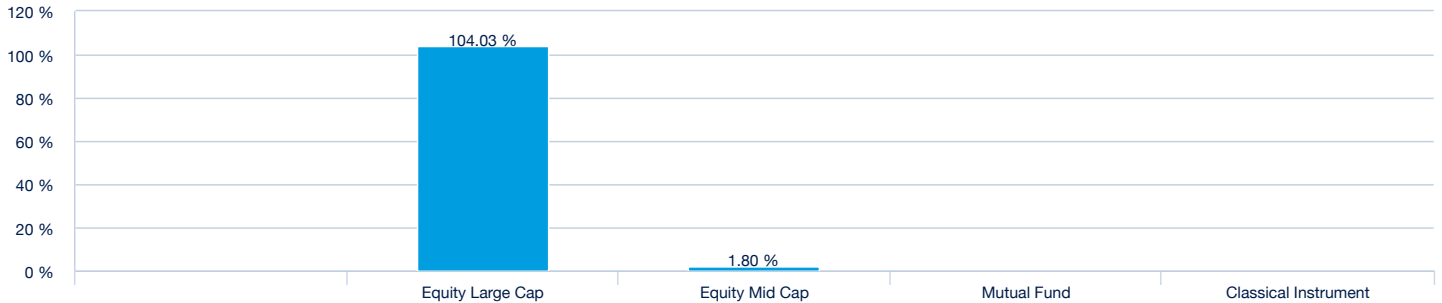
TOP 10 HOLDINGS

| 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 |

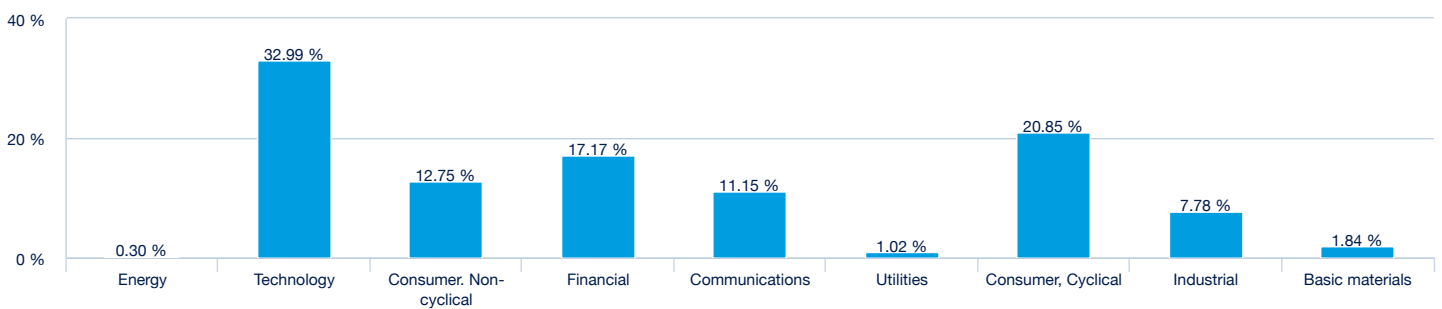
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ANALYSIS OF THE BASKET OF SECURITIES USED AS GUARANTEES

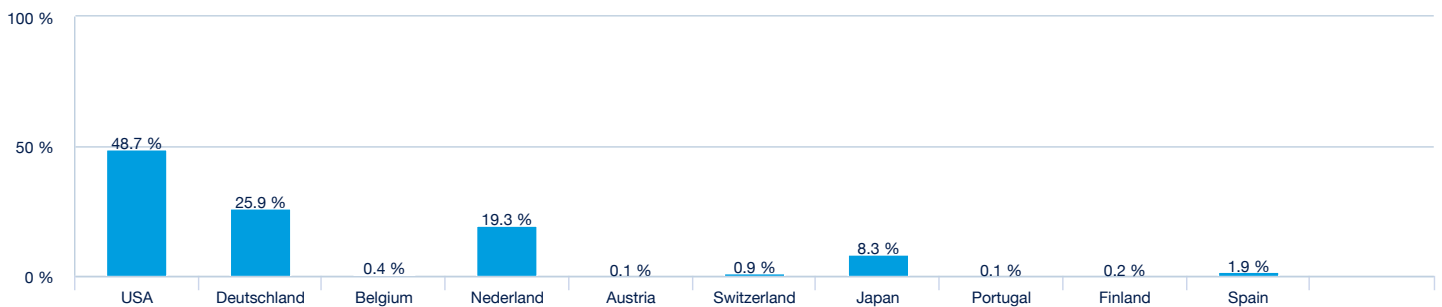
ASSETS CATEGORIES BREAKDOWN



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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