

# Lyxor Smart Overnight Return - UCITS ETF C-EUR

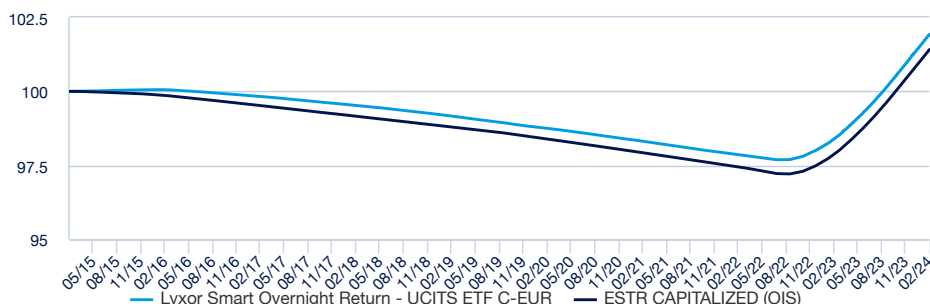
FACTSHEET

Marketing  
Communication

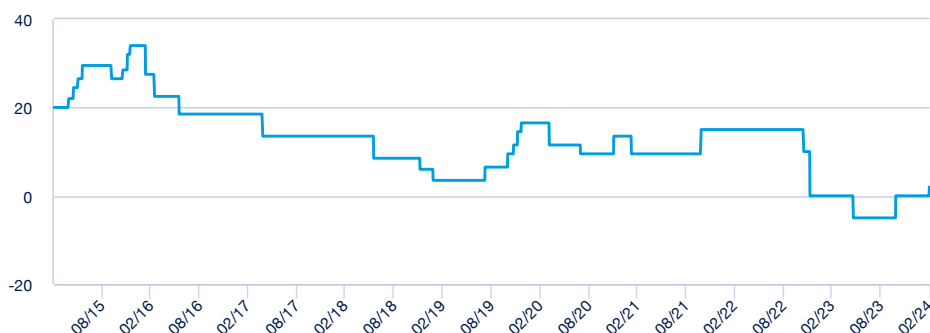
29/02/2024

BONDS ■

## PERFORMANCE SINCE INCEPTION (Source : Fund Admin)



## NET ANNUALIZED PREMIUM OVER ESTR CAPITALISE (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-EUR	3.92%	3.92%	3.91%	3.92%	3.60%	1.21%	0.21%
100% ESTR CAPITALISE (OIS)	3.91%	3.92%	3.91%	3.92%	3.62%	1.17%	0.16%

## HISTORICAL MONTHLY RETURNS\* (Source : Fund Admin)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2015	-	-	0.06%	0.05%	0.05%	0.07%	0.10%	0.08%	0.08%	0.05%	0.05%	0.05%	0.06%
2016	0.02%	-0.03%	-0.13%	-0.21%	-0.19%	-0.22%	-0.24%	-0.22%	-0.26%	-0.24%	-0.24%	-0.27%	-0.19%
2017	-0.24%	-0.25%	-0.27%	-0.28%	-0.28%	-0.33%	-0.29%	-0.31%	-0.33%	-0.30%	-0.29%	-0.31%	-0.29%
2018	-0.28%	-0.31%	-0.36%	-0.29%	-0.30%	-0.36%	-0.34%	-0.38%	-0.36%	-0.36%	-0.37%	-0.37%	-0.34%
2019	-0.39%	-0.42%	-0.45%	-0.40%	-0.43%	-0.42%	-0.39%	-0.41%	-0.39%	-0.53%	-0.42%	-0.38%	-0.42%
2020	-0.38%	-0.37%	-0.35%	-0.46%	-0.43%	-0.39%	-0.47%	-0.43%	-0.46%	-0.49%	-0.43%	-0.46%	-0.43%
2021	-0.41%	-0.46%	-0.44%	-0.50%	-0.44%	-0.47%	-0.50%	-0.44%	-0.47%	-0.51%	-0.38%	-0.45%	-0.46%
2022	-0.40%	-0.43%	-0.43%	-0.46%	-0.41%	-0.43%	-0.39%	0.06%	0.52%	0.78%	1.50%	1.59%	0.13%
2023	1.90%	2.26%	2.57%	2.90%	3.05%	3.19%	3.36%	3.59%	3.76%	3.87%	3.91%	3.91%	3.30%
2024	3.91%	3.92%	-	-	-	-	-	-	-	-	-	-	3.92%

\* 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	LU1190417599
Replication method	Synthétique
Share Class Currency	EUR
Inception Date of the Fund	02/03/2015
NAV per Share at inception	1000 (EUR)
Total Expense Ratio p.a	0.05
Total asset	1,410.13 (M EUR)
Fund Net asset Value	2,854.23 (M EUR)
NAV per Share	101.93 (EUR)
Min. Subsequent Subscription	1
Income	Capitalisation

Reference Index	100% ESTR CAPITALISE (OIS)
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## FUND FACTS

Total Fund Assets	2,854.23 (million EUR)
NAV per Share	101.93 EUR

Annualized Performance 3.92%

Annualized volatility 0.13%

Counterparty exposure *	
Actual	-3.64%
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

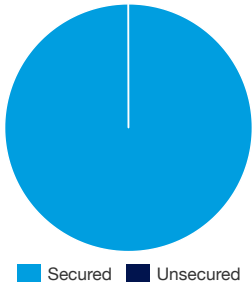
Weighted Average Life	92
Weighted Average Maturity	0

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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 ESTR CAPITALISE.

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.

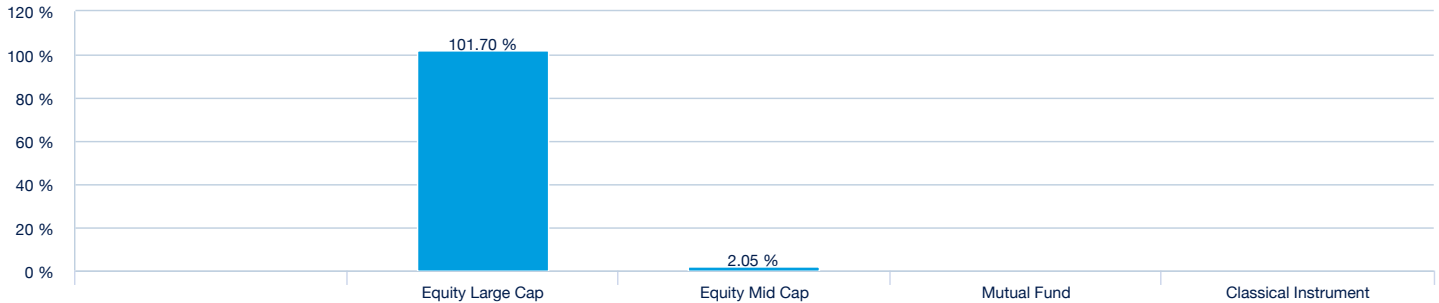
TOP 10 HOLDINGS

Full Name	Weight	Country	Sector	Assets
STELLANTIS MILAN	6.41	NL	Consumer, Cyclical	Equity
AMAZON.COM INC	5.59	US	Communications	Equity
JOHNSON & JOHNSON	3.31	US	Consumer. Non-cyclical	Equity
TJX COMPANIES INC	3.16	US	Consumer, Cyclical	Equity
COGNIZANT TECH SOLUTION A	3.02	US	Technology	Equity
TARGET CORP	2.24	US	Consumer, Cyclical	Equity
3M CO	1.97	US	Industrial	Equity
AENA SME SA	1.86	ES	Industrial	Equity
CANON INC	1.77	JP	Technology	Equity
AUTOZONE INC	1.60	US	Consumer, Cyclical	Equity

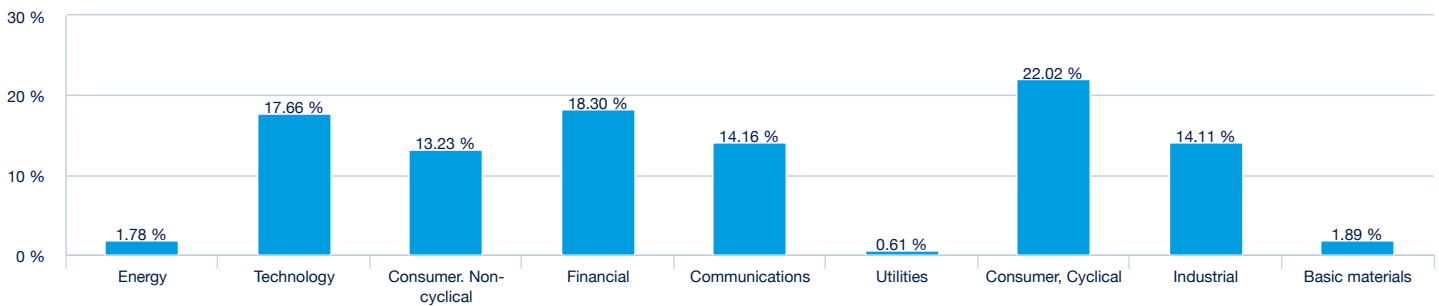
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## ANALYSIS OF THE BASKET OF SECURITIES USED AS GUARANTEES

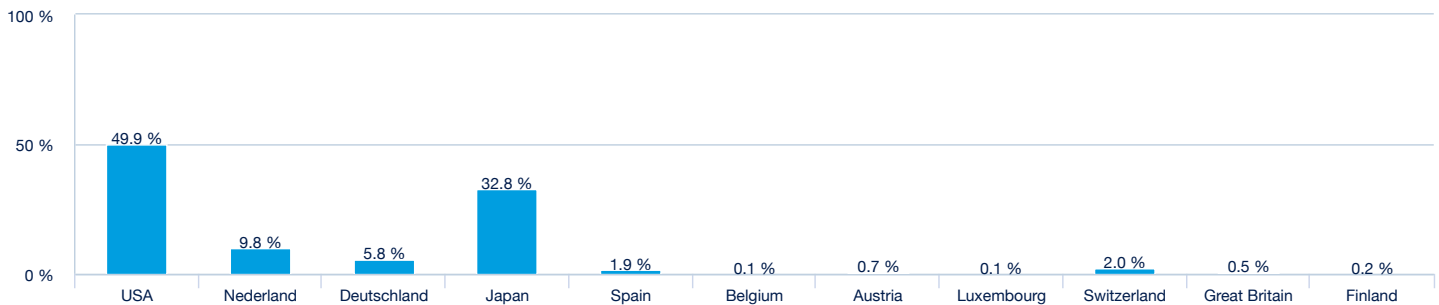
## ASSETS CATEGORIES BREAKDOWN



## 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
Nyse Euronext Paris	9:00 - 17:30	EUR	CSH2	CSH2 FP	CSH2EUIV	CSH2.PA	CSH2EUIV
Borsa Italiana	9:00 - 17:30	EUR	CSH2	SMART IM	CSH2EUIV	LYSMART.MI	CSH2EUIV

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