

Lyxor Smart Overnight Return - UCITS ETF C-USD

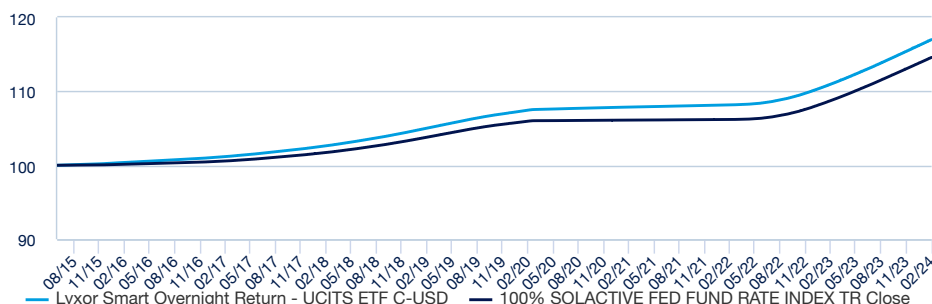
FACTSHEET

Marketing
Communication

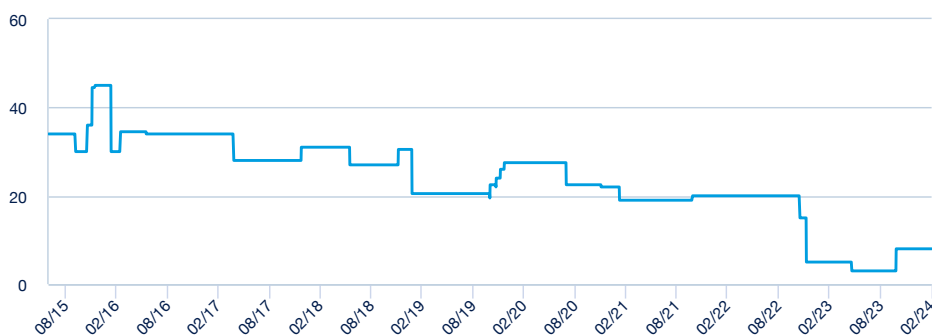
29/02/2024

BONDS ■

PERFORMANCE SINCE INCEPTION (Source : Fund Admin)



NET ANNUALIZED PREMIUM OVER FED FUND RATE (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-USD	-	5.42%	5.45%	5.48%	5.43%	5.43%	2.74%	1.83%
FED FUND RATE	-	5.34%	5.37%	5.40%	5.35%	5.37%	2.59%	1.58%

HISTORICAL MONTHLY RETURNS* (Source : Fund Admin)

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2015	-	-	-	-	-	0.00%	0.50%	0.45%	0.48%	0.46%	0.42%	0.74%	0.51%
2016	0.78%	0.67%	0.69%	0.76%	0.67%	0.72%	0.79%	0.69%	0.78%	0.72%	0.72%	0.91%	0.75%
2017	0.93%	1.00%	1.18%	1.27%	1.08%	1.38%	1.34%	1.44%	1.53%	1.39%	1.39%	1.73%	1.33%
2018	1.57%	1.72%	2.04%	1.82%	1.95%	2.23%	2.05%	2.33%	2.19%	2.38%	2.55%	2.48%	2.16%
2019	2.59%	2.61%	2.79%	2.54%	2.69%	2.58%	2.45%	2.52%	2.15%	2.25%	1.72%	1.76%	2.45%
2020	1.88%	1.86%	0.94%	0.36%	0.32%	0.32%	0.38%	0.30%	0.32%	0.34%	0.29%	0.34%	0.64%
2021	0.30%	0.27%	0.24%	0.28%	0.23%	0.26%	0.31%	0.27%	0.27%	0.30%	0.25%	0.30%	0.28%
2022	0.26%	0.28%	0.37%	0.57%	0.84%	1.31%	1.90%	2.38%	2.88%	3.18%	3.75%	4.55%	1.90%
2023	3.98%	4.59%	4.99%	5.06%	4.62%	5.46%	4.80%	5.37%	5.81%	5.38%	5.42%	5.42%	5.28%
2024	5.42%	5.42%	-	-	-	-	-	-	-	-	-	-	5.43%

* 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	LU1248511575
Replication method	Synthétique
Share Class Currency	USD
Inception Date of the Fund	02/03/2015
NAV per Share at inception	1000 (USD)
Total Expense Ratio p.a	0.091
Total asset	324.15 (M USD)
Fund Net asset Value	2,854.23 (M EUR)
NAV per Share	1,169.99 (USD)
Min. Subsequent Subscription	1
Income	Capitalisation

Reference Index	100% SOLACTIVE FED FUND RATE INDEX
-----------------	------------------------------------

FUND FACTS

Total Fund Assets	3,088.70 (million USD)
NAV per Share	1,169.99 USD

Annualized Performance 5.43%

Annualized volatility 0.11%

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

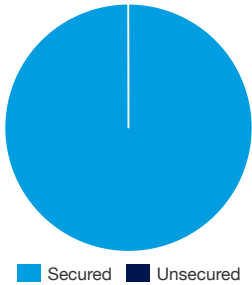
Weighted Average Life	92
Weighted Average Maturity	0

This material has been prepared for informational purposes only and does not constitute an offer, or a solicitation of an offer, to buy or sell any security or instrument, does not constitute an offer of purchase, sale or subscription of financial instruments nor is it a marketing proposal to participate in any investment strategy or an offer of financial services. Any such offer or solicitation may be made only pursuant to the Prospectus or Offering Memorandum. This product may be subject to restrictions with regard to certain persons or in certain countries under national regulations applicable to said persons or in said countries. Amundi Asset Management ("Amundi AM") and its subsidiaries may not be held responsible for the financial or other consequences that may arise from the investment in this product. The information presented in this document is based on market data at a given moment and may change from time to time. Past performances do not guarantee future results.



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 Fed Fund Rate.

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.

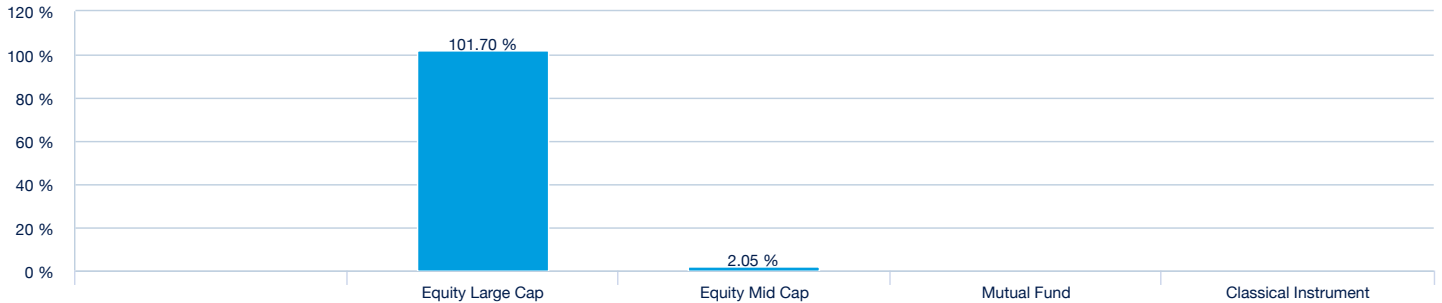
TOP 10 HOLDINGS

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

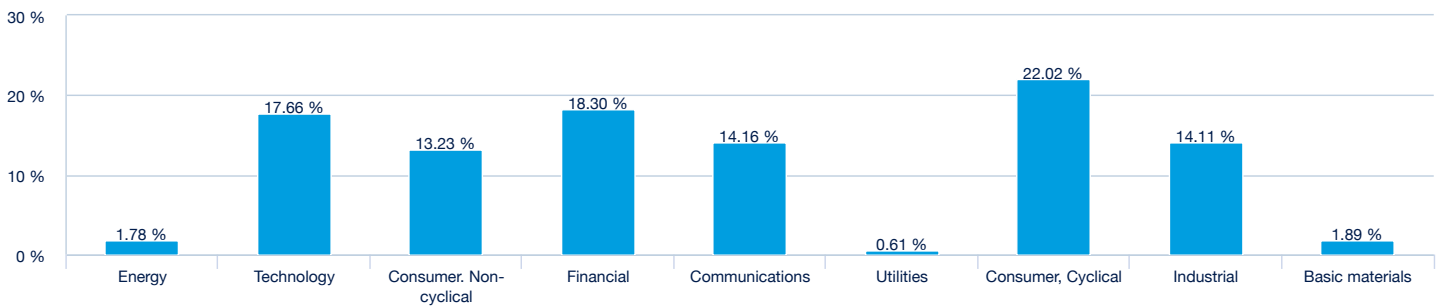
This material has been prepared for informational purposes only and does not constitute an offer, or a solicitation of an offer, to buy or sell any security or instrument, does not constitute an offer of purchase, sale or subscription of financial instruments nor is it a marketing proposal to participate in any investment strategy or an offer of financial services. Any such offer or solicitation may be made only pursuant to the Prospectus or Offering Memorandum. This product may be subject to restrictions with regard to certain persons or in certain countries under national regulations applicable to said persons or in said countries. Amundi Asset Management ("Amundi AM") and its subsidiaries may not be held responsible for the financial or other consequences that may arise from the investment in this product. The information presented in this document is based on market data at a given moment and may change from time to time. Past performances do not guarantee future results.

ANALYSIS OF THE BASKET OF SECURITIES USED AS GUARANTEES

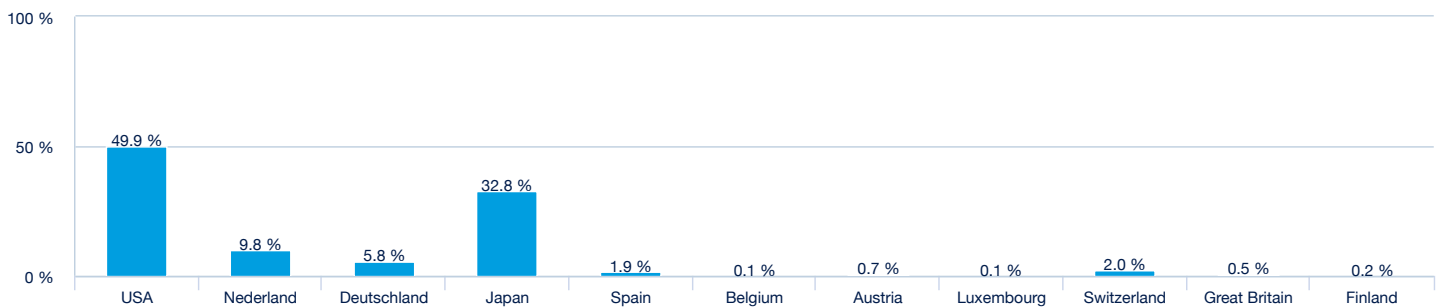
ASSETS CATEGORIES BREAKDOWN



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
Borsa Italiana	9:00 - 17:30	EUR	CSH2	SMARTU IM	SMARTUIV	SMARTU.MI	SMARTUIV
London Stock Exchange	9:00 - 17:30	USD	CSH2	SMTCLN	SMTCLV	LYSMTCL	SMTCLV

This material has been prepared for informational purposes only and does not constitute an offer, or a solicitation of an offer, to buy or sell any security or instrument, does not constitute an offer of purchase, sale or subscription of financial instruments nor is it a marketing proposal to participate in any investment strategy or an offer of financial services. Any such offer or solicitation may be made only pursuant to the Prospectus or Offering Memorandum. This product may be subject to restrictions with regard to certain persons or in certain countries under national regulations applicable to said persons or in said countries. Amundi Asset Management ("Amundi AM") and its subsidiaries may not be held responsible for the financial or other consequences that may arise from the investment in this product. The information presented in this document is based on market data at a given moment and may change from time to time. Past performances do not guarantee future results.