

As of 29.05.2026

OSSIAM SERENITY EURO UCITS ETF 1C (EUR)

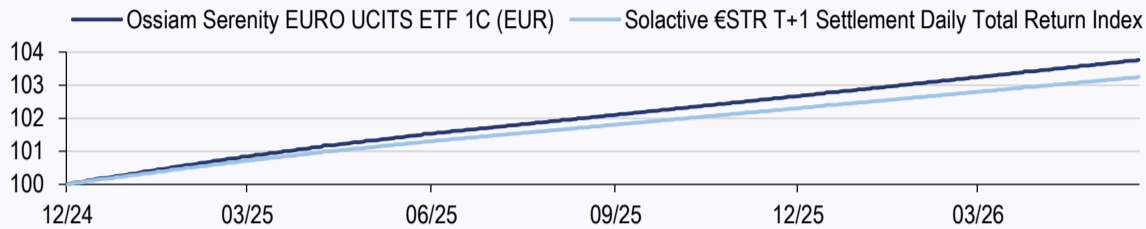
STRATEGY DESCRIPTION

The Ossiam Serenity Euro Strategy aims at replicating the performance of the Solactive €STR T+1 Settlement Daily Total Return Index closing level. The Solactive €STR T+1 Settlement Daily Total Return Index reflects the performance of a deposit earning interest at the Euro short term rate (€STR), with the interest being reinvested in the deposit daily.

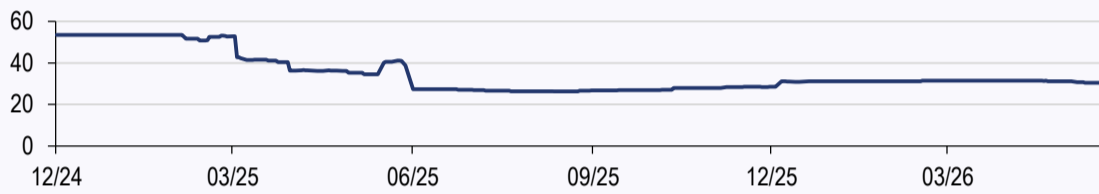
Key advantages:

- Provides economic exposure to money market rates
- No exposure to duration risk
- Liquidity profile similar to traditional cash strategies
- Open architecture with counterparties to optimize performance

NET PERFORMANCE SINCE FUND INCEPTION



NET ANNUALIZED PREMIUM VS. €STR



Data calculated by Ossiam as of 29.05.2026. Source: Ossiam, Solactive.

NET PERFORMANCES (%)

	1M	3M	6M	YTD	1Y	3Y (ann.)	LTD (ann.)
Fund	0.17	0.57	1.15	0.94	2.27	---	2.56
Index	0.15	0.49	1.00	0.81	1.99	---	2.24
Difference	0.02	0.08	0.16	0.13	0.28	---	0.32

Data calculated by Ossiam as of 29.05.2026. Source: Ossiam, Solactive.

RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility	Correlation	Economic exposure outside €STR
Fund	0.11%	93.7%	0%
Index	0.09%	---	---

Data calculated by Ossiam as of 29.05.2026. Source: Ossiam, Solactive.

IMPORTANT INFORMATION: Performances are net of charges. The value of the investment and the income from it will vary and your initial investment amount cannot be guaranteed. ETFs trade on exchanges like stocks and are bought and sold at market prices which may be different from the net asset values of the ETFs. **Past performance does not predict future returns.**

Risk Consideration: Please note that the fund is subject to specific risks such as ESG risk, credit risk, derivative currency and geographic concentration risks. To know more about these risks, please refer to the Key Information Document and Prospectus prior to investing.

This product promotes environmental or social characteristics but does not have as its objective a sustainable investment. It might invest partially in assets that have a sustainable objective, for instance qualified as sustainable according to the EU classification.

Please note that if the currency of the fund/share class is different from the currency of your area, any losses or gains generated by the fund/share class may be affected by exchange rate fluctuations (both upward and downward).

RISK INDICATOR



We have classified the Fund in risk class 1, which is the lowest risk class. In other words, the potential losses associated with the product's future performance are very low, and should the market situation deteriorate, it is highly unlikely that our ability to pay you will be affected. Market liquidity risk may accentuate variations in product performance. In addition to the risks included in the risk indicator, other risks may influence the Fund's performance. Please refer to the Fund's prospectus.

INDEX DATA

Name	Solactive €STR T+1 Settlement Daily Total Return Index
Bloomberg Ticker	SOESTRT1 Index

FUND DATA

Custodian	State Street Bank International GmbH, Luxembourg Branch
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
SFDR Classification	Article 8
Type	Passive ETF
Fund Total AUM	EUR 711,194,476
Share Class AUM	EUR 135,860,661
Net Asset Value	EUR 103.770
Number of Shares	1,309,250
Fund Base Currency	EUR
Share Class Currency	EUR
ISIN	LU2898088419
Inception Date	10.12.2024
Replication Method	Synthetic
Total Expense Ratio	0.15%

DEALING INFORMATION

Cut-off ¹	3:00 pm Luxembourg time
Minimum Investment (on the secondary market)	1 Share

¹Subscription on the primary market only for Authorised Participants and approved investors.

XETRA in EUR	SNTE GY
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TOP 10 OF THE SUBSTITUTE BASKET

Ossiam Serenity Euro

Tesla Inc	5.99%
Amazon.com Inc	4.18%
Advanced Micro Devices Inc	3.97%
Apple Inc	3.30%
First Solar Inc	2.87%
Adobe Inc	2.80%
Texas Instruments Inc	2.60%
JPMorgan Chase & Co	2.47%
AutoZone Inc	5.99%
Meta Platforms Inc	4.18%

 **CONTACT / INFO**
www.ossiam.com
mail: info@ossiam.com
Tel: +33 1 84 79 42 70
36 rue Brunel
75017 PARIS - FRANCE

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Sustainability risk : The Fund is subject to sustainability risks as defined in the Regulation 2019/2088 (article 2(22)) by environmental, social or governance event or condition that, if it occurs, could cause an actual or a potential material negative impact on the value of the investment. More information on the framework related to the incorporation of Sustainability can be found on the website of the Management Company.

Please refer to the fund prospectus and the corporate website of the Investment Manager for more information on the ESG assessment methodology of the fund.

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