MARKETING COMMUNICATION

As of 30.05.2025

# OSSIAM SERENITY EURO 2C (EUR)

## STRATEGY DESCRIPTION

The Ossiam Serenity Euro Strategy aims at replicating the performance of the Solactive €STR +8,5 T+1 Settlement Daily Total Return Index closing level.
The Solactive €STR +8,5 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, plus 8,5 basis point adjustment.

**Key advantages:**

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

## RISK INDICATOR

LOWER RISK — HIGHER RISK

1 2 3 4 5 6 7

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 +8,5 T+1 Settlement Daily Total Return Index |
| Bloomberg Ticker | SEST85T1 Index |

## PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION

Product performance since fund inception are not shown as the fund has a performance history of less than 1 year.

## NET PERFORMANCES

Product performance since fund inception are not shown as the fund has a performance history of less than 1 year.

## RISK PARAMETERS SINCE FUND INCEPTION

Product performance since fund inception are not shown as the fund has a performance history of less than 1 year.

**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. **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).

## FUND DATA

| | |
|---|---|
| Custodian | State Street Bank International GmbH, Luxembourg Branch |
| Legal Form | Sub fund of Ossiam Lux SICAV |
| UCITS | Yes |
| SFDR Classification | Article 8 |
| Fund Total AUM | EUR 371 998 644 |
| Share Class AUM | EUR 330 102 009 |
| Net Asset Value | EUR 101.469 |
| Number of Shares | 3 253 220 |
| Fund Base Currency | EUR |
| Share Class Currency | EUR |
| ISIN | LU2898088500 |
| Inception Date | 10.12.2024 |
| Replication Method | Synthetic |
| Total Expense Ratio | 0.15% |

## DEALING INFORMATION

| | |
|---|---|
| Cut-off | 2:00 pm Luxembourg time |
| Minimum Investment | 1 Share |
| Bloomberg Ticker | OSSSE2C LX Equity |

## TOP 10 OF THE SUBSTITUTE BASKET

**Ossiam Serenity Euro**

| | |
|---|---|
| **Amazon.com Inc** | 7.32% |
| **NVIDIA Corp** | 5.19% |
| **Adobe Inc** | 4.89% |
| **VICI Properties Inc** | 4.66% |
| **Norfolk Southern Corp** | 4.65% |
| **Global Payments Inc** | 3.45% |
| **JPMorgan Chase & Co** | 3.38% |
| **Tesla Inc** | 3.19% |
| **Spotify Technology SA** | 2.93% |
| **Microsoft Corp** | 2.67% |


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