

As of 27.02.2026

OSSIAM SERENITY USD 2C (USD)

STRATEGY DESCRIPTION

The Ossiam Serenity USD Strategy aims at replicating the performance of the Solactive SOFR T+1 Settlement Daily Total Return Index closing level.

The Solactive SOFR T+1 Settlement Daily Total Return Index reflects the performance of a deposit earning interest at the Secured Overnight Financing Rate (SOFR), with the interest being reinvested in the deposit daily.

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

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

	Ann. Volatility	Correlation	Economic exposure to substitute basket
Fund	0.19%	99.81%	0%
Investment Universe	0.17%	---	---

Data calculated by Ossiam as of 27.02.2026. Source: Ossiam, Refinitiv, 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. **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 SOFR T+1 Settlement Daily Total Return Index
Bloomberg Ticker	SOLSFR1 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
Fund Total AUM	USD 191,378,800
Share Class AUM	USD 191,378,800
Net Asset Value	USD 103
Number of Shares	1,853,380
Fund Base Currency	USD
Share Class Currency	USD
ISIN	LU2997383703
Inception Date	10.06.2025
Replication Method	Synthetic
Total Expense Ratio	0.15%

DEALING INFORMATION

Cut-off	2:00 pm Luxembourg time
Minimum Investment	1 Share
Bloomberg Ticker	OSSRU2C LXEquity

TOP 10 OF THE SUBSTITUTE BASKET

Ossiam Serenity USD

Eli Lilly & Co	6.19%
Applied Materials Inc	4.78%
Microsoft Corp	4.72%
Cognizant Technology Soluti	4.65%
EOG Resources Inc	2.73%
AppLovin Corp	2.63%
NVIDIA Corp	2.61%
Walmart Inc	2.27%
Wix.com Ltd	2.22%
TJX Cos Inc/The	2.11%

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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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