

As of 27.03.2024

OSSIAM US STEEPENER 1C (USD)

STRATEGY DESCRIPTION

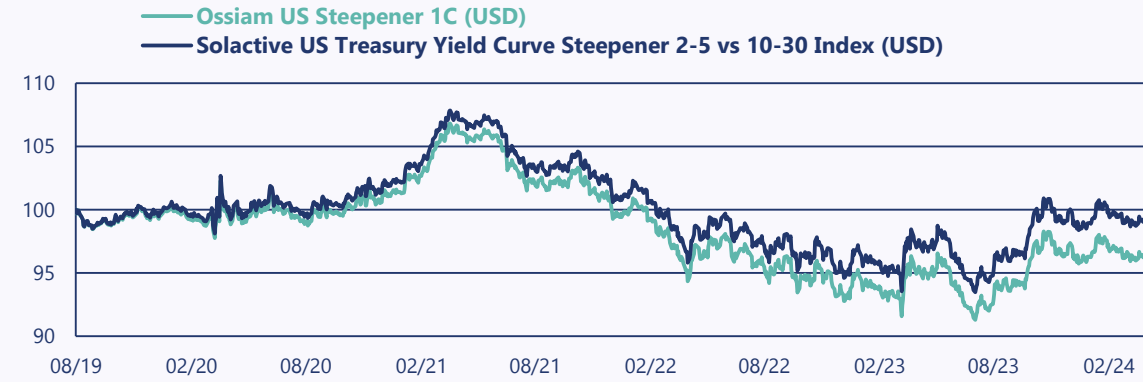
The Ossiam US Steepener Strategy aims at replicating the performance of the Solactive US Treasury Yield Curve Steepener 2-5 vs 10-30 Index, a buyer/seller trading strategy on US Treasury futures, designed to benefit from a potential increase in the slope of the US interest rates, or yield curve, while limiting the portfolio sensitivity to a parallel shift of the yield curve.

The slope of the yield curve is measured as the difference between US long-term (10 and 30-Year) and short-term rates (2 and 5-Year). To benefit from an increase of the slope, the index is buying short-term US Treasury futures and selling long-term US Treasury futures at the same time.

To limit the portfolio sensitivity to a parallel shift of the yield curve, the “buyer” and the “seller” legs are adjusted during each rebalancing to reach a duration neutral exposure to USD interest rates.

- The strategy:
- Provides a duration neutral exposure to the slope of the US Treasury yield curve;
 - Benefits from a potential increase in the slope of the US interest rates.

PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION



Data calculated by Ossiam as of 27.03.2024. Source: Ossiam, Refinitiv, Solactive.

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	-0.06	-0.05	0.46	-3.28	---	-0.82
Index	-0.02	0.09	1.15	-2.67	---	-0.21
Investment Universe	0.40	1.33	5.45	2.75	---	2.02

Data calculated by Ossiam as of 27.03.2024. Source: Ossiam, Refinitiv, Solactive.

RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	1Y Tracking Error %	Sharpe Ratio	Max Drawdown %
Fund	5.19	---	---	0.09	-0.55	-14.54
Index	5.19	---	---	---	-0.43	-13.32
Investment Universe	0.18	---	---	---	---	0.00

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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 index risk, credit risk, derivative and counterparty risks, leverage risk, portfolio and geographic concentration risks, in addition to common market risk. To know more about these risks, please refer to the Key Information Document and Prospectus prior to investing.

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



The Share Class is ranked 2 on the synthetic risk indicator scale, which is based on historical data. Due to its exposure to equity markets, the Fund may experience important volatility, as expressed by the rank on the above scale. Historical data may not be a reliable indication for the future. The risk category shown is not guaranteed and may shift over time. There is no capital guarantee or protection on the value of the Fund. The lowest category does not mean “risk free”. You could lose all or part of your investment.

INDEX DATA

Name	Solactive US Treasury Yield Curve Steepener 2-5 vs 10-30 Index (USD)
Investment Universe	Fed Funds (USD)
Bloomberg Ticker	Soustfft Index
Inception Date	09.05.2019
Asset Class	Fixed Income
Rebalancing Frequency	Quarterly

FUND DATA

Custodian	State Street Bank International GmbH, Luxembourg Branch
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
SFDR Classification	Article 6
Type	Passive ETF
Fund Total AUM	USD 224 544 026
Share Class AUM	USD 151 180 105
Net Asset Value	USD 123.721
Number of Shares	1 221 946
Fund Base Currency	USD
Share Class Currency	USD
ISIN	LU1965301184
Inception Date	01.08.2019
Replication Method	Synthetic
Total Expense Ratio	0.30%

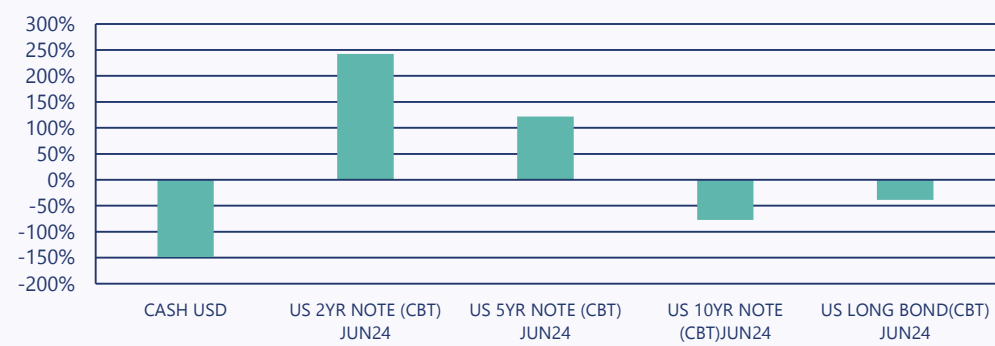
DEALING INFORMATION

Cut-off ¹	4:00 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	USTP GY
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COMPOSITION OF THE INDEX*



*Negative weight means that the index is taking a short position on that asset.
Data calculated by Ossiam as of 27.03.2024. Source: Ossiam, Refinitiv, Solactive.

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HISTORICAL SPREAD BETWEEN US LONG-TERM¹ AND SHORT-TERM² RATES



¹ average between the US 30- and 10-year rates. ² average between the Us 5- and 2-year rates.
Data calculated by Ossiam as of 27.03.2024. Source: Ossiam, Refinitiv, Solactive.

This is a marketing communication. Please refer to the prospectus of the UCITS and to the KIID/KID, available free of charge at www.ossiam.com before making any final investment decisions.

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The KID/KIID in English, as well as the prospectus in English, are available free of charge on our website www.ossiam.com

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