MARKETING COMMUNICATION

FOR PROFESSIONAL INVESTORS OR NON-PROFESSIONALS INVESTED IN THE FUND ONLY

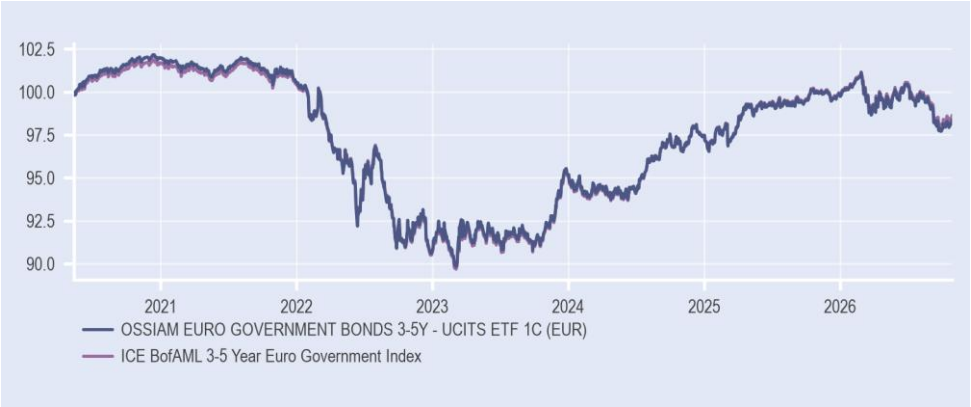
OSSIAM EURO GOVERNMENT BONDS 3-5Y - UCITS ETF 1C (EUR)

Strategy description

The Fund's objective is to seek long-term capital appreciation through the performance of a subset of selected bonds publicly issued by Eurozone member countries. The Fund is an actively managed UCITS ETF. The Fund is composed of a selection of EUR denominated sovereign bonds with a remaining maturity greater than 3 years and less than 5 years, publicly issued by Eurozone country members.
The strategy targets a significant reduction of the average carbon metric of the ICE BofAML 3-5 Year Euro Government Index, the investment universe, through an optimization procedure that minimizes deviations of the weights of the bonds in the index with respect to the original bond weights in the investment universe. The carbon metric of the strategy is calculated using the carbon data of each country that constitutes the portfolio and their respective weights in the portfolio. The carbon metric is the carbon emissions from consumptions per capita expressed in t/CO2/capita/year for each country.
The strategy:

- Provides exposure to core eurozone bonds with a 3 to 5-year maturity
- Reduces the carbon footprint of the final portfolio over the long run compared to the carbon footprint of the investment universe
- Applies a bond allocation optimization that minimizes the exposure deviation from the weights of the bonds in the investment universe

Product (net) performance since fund inception



Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, ICE Data Indices LLC.

Net performance (%)

	MTD perf	YTD perf	1-year perf	3-year ann. perf	5-year ann. perf	ann. since inception
Fund	0.54	-1.46	-1.64	2.27	-0.41	-0.25
Investment universe	0.55	-1.26	-1.43	2.39	-0.31	-0.21

Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, ICE Data Indices LLC.

Risk parameters since fund inception

	Ann. volatility %	Ann. alpha %	Beta	Sharpe ratio	Max. drawdown %
Fund	3.22	-0.04	1.01	-0.56	-12.07
Investment universe	3.17	---	---	-0.56	-11.96

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Risk Consideration: The Reference Index does not intend to be consistent with the environmental or social characteristics promoted by the fund. Please note that the fund is subject to specific risks such as ESG investment risk, index risk, credit risk, derivative and counterparty risk, in addition to common market risk. 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.

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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

LOWER RISK — HIGHER RISK

1	**2**	3	4	5	6	7

We have classified the Fund in risk class 2, which is a low risk class. In other words, the potential losses linked to the product's future results are at a low level, and if the situation were to deteriorate on the markets, it is possible that our ability to pay you is very unlikely to be affected. The market liquidity risk could amplify the variation of product performances. 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	ICE BofAML 3-5 Year Euro Government Index (EUR)
Bloomberg ticker	E2CR Index
Asset class	Fixed Income
Rebalancing frequency	Monthly

Fund data

Custodian	State Street Bank International GmbH, Luxembourg Branch
Legal form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
SFDR classification	Article 8
Dividends	Reinvested
Type	Actively Managed ETF
Fund total AUM	EUR 574,549,900
Share class AUM	EUR 574,549,900
Net asset value	EUR 200.177
Number of shares	2,870,208
Fund base currency	EUR
Share class currency	EUR
ISIN	LU2069380306
Inception date	13/05/2020
Replication method	Physical
Total expense ratio	0.17%

Dealing information

Cut-off on the primary market*	3:00 pm Luxembourg time
Minimum investment on the secondary market	1 Share
Borsa Italiana	OG35 IM
SIX Swiss Exchange	OG35 SW
Xetra	OG35 GY

**Only for Authorised Participants and approved investors*

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TOP 10

	Ossiam Euro Government Bonds 3-5Y	ICE BofAML 3-5 Year Euro Government Index
France 2.5 % 05/30	5.17%	4.49%
France 1.5 % 05/31	4.82%	4.06%
France 2.7 % 02/31	4.58%	3.97%
France 2.75 % 02/30	4.52%	3.79%
France 0 % 11/30	4.15%	3.18%
France 0 % 11/29	3.92%	2.82%
Portugal 3.875 % 02/30	3.26%	0.56%
Portugal 0.475 % 10/30	2.94%	0.69%
Greece 1.5 % 06/30	2.85%	0.33%
Greece 0.75 % 06/31	2.81%	0.34%

Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, ICE Data Indices LLC.

Geographic breakdown

	Ossiam Euro Government Bonds 3-5Y	ICE BofAML 3-5 Year Euro Government Index
France	27.3%	22.3%
Italy	25.9%	23.9%
Spain	17.5%	12.5%
Germany	16.7%	21.7%
Portugal	6.8%	1.8%
Greece	5.7%	0.7%

Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, ICE Data Indices LLC.

Duration breakdown

	Ossiam Euro Government Bonds 3-5Y	ICE BofAML 3-5 Year Euro Government Index
0-3	7.4%	7.5%
3-4	63.0%	62.0%
4+	24.5%	25.7%

Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, ICE Data Indices LLC.

Portfolio characteristics

	Ossiam Euro Government Bonds 3-5Y	ICE BofAML 3-5 Year Euro Government Index
Duration (in years)	3.68	3.70
Adjusted duration (in years)	3.61	3.64
Yield to maturity %	3.63	3.56

Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, ICE Data Indices LLC.

Fossil CO2 per capita

	Ossiam Euro Government Bonds 3-5Y	ICE BofAML 3-5 Year Euro Government Index
2020	5.85	6.42
2021	5.55	5.56
2022	5.02	6.06
2023	5.38	6.25
2024	5.42	5.47
2025	4.79	5.38
2026	4.87	5.48

Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, ICE Data Indices LLC.

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