

As of 30.06.2026

Ossiam Euro Government Bonds 3-5Y UCITS ETF 1C (EUR)

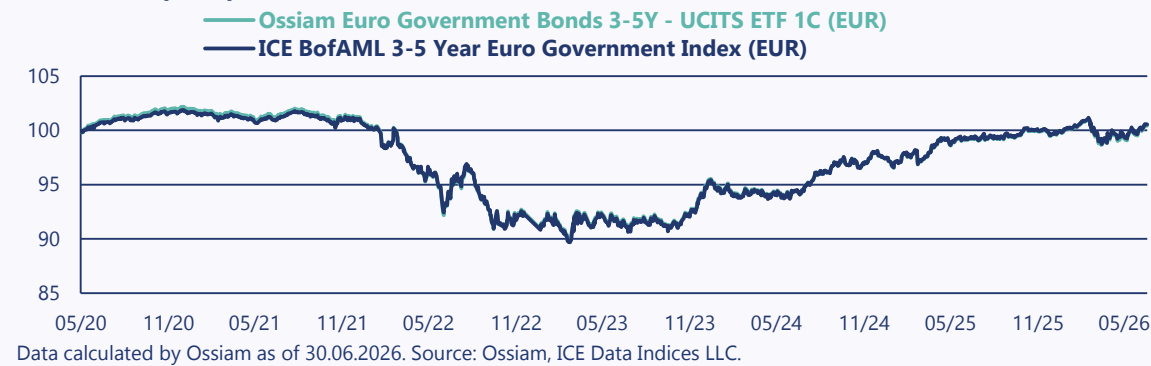
STRATEGY DESCRIPTION

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



NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	0.29	0.60	1.16	3.20	-0.18	0.07
Investment Universe	0.27	0.63	1.22	3.29	-0.11	0.09

Data calculated by Ossiam as of 30.06.2026. Source: Ossiam, ICE Data Indices LLC.

RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	Sharpe Ratio	Max Drawdown %
Fund	3.24	-0.02	1.01	-0.44	-12.07
Investment Universe	3.20	---	---	-0.44	-11.96

Data calculated by Ossiam as of 30.06.2026. Source: Ossiam, ICE Data Indices LLC.

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: 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.

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 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.

INVESTMENT UNIVERSE DATA

Name	ICE BofAML 3-5 Year Euro Government Index (EUR)
Bloomberg Ticker	E2CR Index
Asset Class	Fixed Income
Rebalancing Frequency	Monthly

FUND DATA

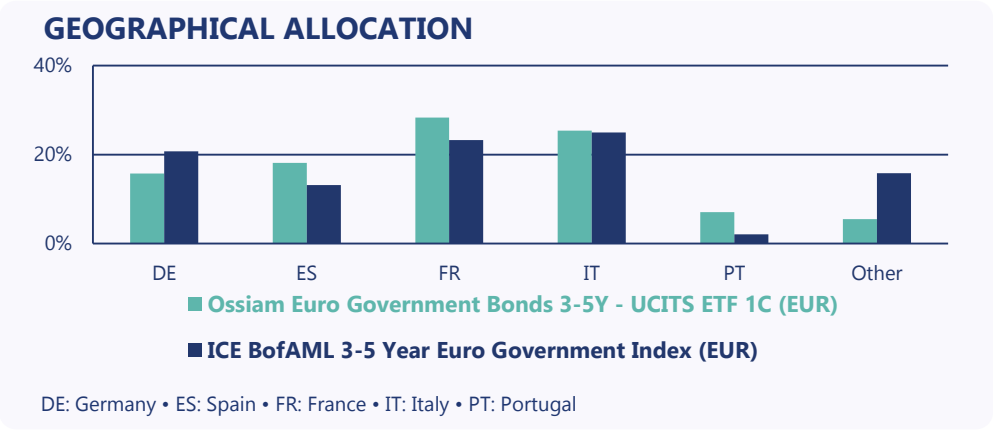
Custodian	State Street Bank International GmbH, Luxembourg Branch
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
SFDR Classification	Article 8
Type	Active ETF
Fund Total AUM	EUR 589,494,527
Share Class AUM	EUR 589,494,527
Net Asset Value	EUR 204.357
Number of Shares	2,884,628
Fund Base Currency	EUR
Share Class Currency	EUR
ISIN	LU2069380306
Inception Date	13.05.2020
Implementation	Physical
Total Expense Ratio	0.17%

DEALING INFORMATION

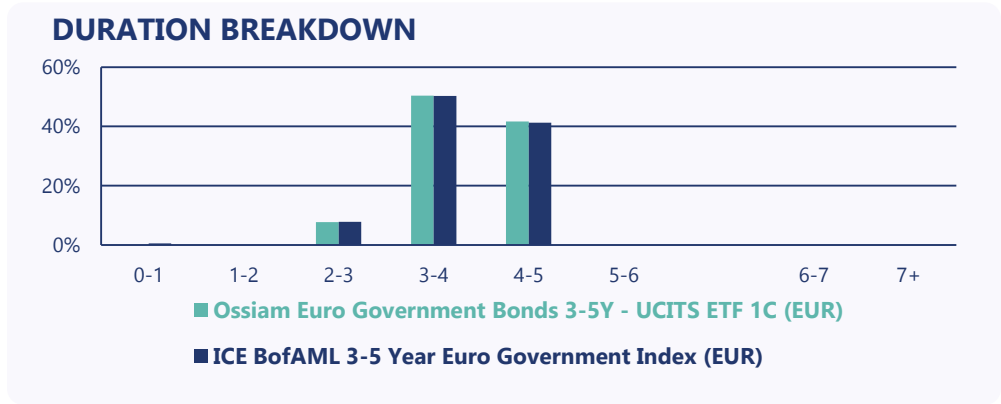
Cut-off ¹	3:00 pm Luxembourg time
Minimum Investment (on the secondary market)	1 Share

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

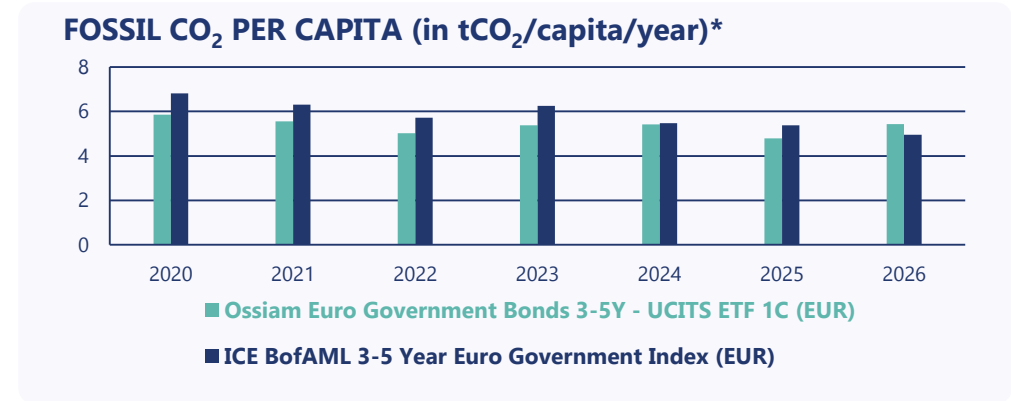
XETRA in EUR	OG35 GY
SIX Swiss Exchange in EUR	OG35 SW
Borsa Italiana in EUR	OG35 IM



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*Average CO₂ emissions from fossil consumption per capita.

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.

Ossiam Lux (the SICAV) composed of several separate sub-funds (each constituting a “Fund”). The SICAV has received visa of the Supervisory Commission of the Financial Sector of the Grand Duchy of Luxembourg. The SICAV has appointed Ossiam as its management company responsible for the financial management of the funds, the administration and distribution of the SICAV. The Management Company has appointed State Street Bank International GmbH, Luxembourg Branch, as Administrator Agent, Paying Agent, Domiciliary Agent and Corporate Agent, and Registrar and Transfer Agent of the SICAV. Ossiam, a subsidiary of Natixis Investment Managers is authorized by the Autorité des Marchés Financiers as a Portfolio Management Company under number GP-10000016. The accuracy, completeness, or appropriateness of information from external sources is not guaranteed, although it has been compiled from reliable, reputable sources. When provided in the UK, this document is distributed for information purposes only to Professional Clients or Eligible Counterparties for the purposes of the FCA Handbook and may not be relied or acted upon by any other person.

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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

ESG Investing Methodological Limits : By using ESG criteria in the investment policy, the relevant Fund’s objective would in particular be to better manage sustainability risk. ESG criteria may be generated using Ossiam’s proprietary models, third party models and data or a combination of both. The assessment criteria may change over time or vary depending on the sector or industry in which the relevant issuer operates. Applying ESG criteria to the investment process may lead Ossiam to invest in or exclude securities for non-financial reasons, irrespective of market opportunities available. ESG data received from third parties may be incomplete, inaccurate, or unavailable from time to time. As a result, there is a risk that Ossiam may incorrectly assess a security or issuer, resulting in the incorrect direct or indirect inclusion or exclusion of a security in the portfolio of a Fund.

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.

The proxy voting and engagement policy is available on our website www.ossiam.com

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TOP 10 HOLDING

	Ossiam Euro Government Bonds 3-5Y	ICE BofAML 3-5 Year Euro Government Index
Greece (Republic Of)	5.31%	0.33%
France (Republic Of)	5.30%	4.64%
France (Republic Of)	5.17%	4.08%
France (Republic Of)	5.11%	3.91%
France (Republic Of)	5.18%	3.56%
France (Republic Of)	5.26%	3.31%
France (Republic Of)	4.84%	2.90%
Portugal (Republic Of)	4.01%	0.71%
France (Republic Of)	4.06%	1.47%
Spain (Kingdom of)	4.06%	1.83%

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PORTFOLIO CHARACTERISTICS

	Ossiam Euro Government Bonds 3-5Y	ICE BofAML 3-5 Year Euro Government Index
DURATION (in years)	3.79	3.80
ADJUSTED DURATION (in years)	3.73	3.74
YIELD TO MATURITY %	2.77	2.75

Data calculated by Ossiam as of 30.06.2026. Source: Ossiam, ICE Data Indices LLC.

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