

KEY INFORMATION DOCUMENT

This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.

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

Name of fund initiator : Ossiam

ISIN : LU2069380306

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The Commission de Surveillance du Secteur Financier (CSSF) is responsible for supervising Ossiam with regard to this Key Information Document.

Ossiam is registered in France under n°GP-10000016 and regulated by the AMF.

Date of production : 31/12/2025

1. What is this product ?

Product Type : The Fund is an actively managed Undertaking for Collective Investment in Transferable Securities (UCITS) in the form of an Exchange Traded Fund (ETF) under Luxembourg law, constituted as a sub-fund of a Société d'Investissement à Capital Variable (SICAV).

Maturity : This product has no specific maturity date. However, this product may be dissolved or merged, in which case you will be informed by any appropriate means provided for by the regulations.

Objectives : 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.

Investment Policy : The Fund promotes environmental or social characteristics ("ESG"), or a combination of those characteristics, but does not have a sustainable investment as its objective. In order to achieve its investment objective, the Fund will primarily invest in in EUR denominated sovereign debt publicly issued by Eurozone member countries with a remaining term to final maturity greater than 3 years and less than 5 years and which are part of the ICE 3-5 Year Euro Government Carbon Reduction Index ("Index"), selected by applying the investment strategy as described in the Prospectus. Alternatively, the Fund may with due regard to the best interest of its Shareholders use swaps with the objective of delivering the performance of the portfolio. In that case, the Fund will invest in a diversified basket of assets, the performance or the value of which will be exchanged against the performance or the value of the target portfolio described in the methodology of the Fund through swap agreements with a swap counterparty. The Fund will therefore no longer have any exposure to the portfolio of assets. This method implies a counterparty risk as described in the Risk and Reward Profile section of the Prospectus. The net asset value per share of the Fund will therefore increase (or decrease) according to the evolution of the portfolio of Investment Universe. The counterparty to the swaps will be a first-class financial institution that specialises in this type of transaction. The Fund may also enter into multiple swap agreements with multiple swap counterparties with the same characteristics as previously described. The Fund shall be permanently invested for a minimum of 60% in government bonds denominated in EUR. In addition and on an ancillary basis, the Fund may invest in other money market instruments or use other derivatives for hedging and investment purposes, as described under "Use of Derivatives, Special Investment and Hedging Techniques" in the Prospectus. The Reference Currency of the Fund is the Euro. The Fund is actively managed and will mostly select bonds from the Index, which is used to define the Investment Universe. The Index is also used as a reference benchmark for performance comparison purposes only.

Allocation of distributable amounts : Capitalization.

Intended Investors : The Fund is intended for retail investors with the ability to bear losses up to the amount invested in the Fund.

Depositary : State Street Bank International GmbH, Luxembourg Branch.

Additional information : The Fund's prospectus and annual and semi-annual reports are available on the management company's website and free of charge on written request to info@ossiam.com. The net asset value is available on the management company's website. www.ossiam.com

Composition of costs

This table shows the impact each year of the different types of costs on the investment return you might get at the end of the recommended holding period and the meaning of the different cost categories.

| | | | If you cash in after 1 year |
|-------------------------|------------------------------------|--|------------------------------------|
| One-off costs | Entry costs* | Up to 0.00% of the amount you pay when entering this investment. | EUR 0 |
| | Exit costs* | Up to 0.00% of the amount you pay when exiting this investment. | EUR 0 |
| Ongoing costs | Portfolio transaction costs | 0.00% of the value of your investment per year. | EUR 0 |
| | Other ongoing costs | 0.17% of the value of your investment per year. | EUR 17 |
| Incidental costs | Performance fees | There is no performance fee for this product. | --- |
| | Carried interests | There is no carried interest for this product. | --- |

* Secondary Market: because the Fund is an ETF, Investors who are not Authorized Participants will generally only be able to buy or sell shares on the secondary market. Accordingly, investors will pay brokerage fees and/or transaction costs in connection with their dealings on stock exchange(s). These brokerage fees and/or transaction costs are not charged by, or payable to, the Fund nor the Management Company but to the investor's own intermediary. In addition, the investors may also bear the costs of "bid-ask" spreads; meaning the difference between the prices at which shares can be bought and sold.

Primary Market: Authorized Participants dealing directly with the Fund will pay related primary market transaction costs.

5. How long should I hold it and can I take my money out earlier ?

Recommended holding Period : 3 Years.

This product has no required minimum Recommended Holding Period (RHP) but is designed for medium term investment. Any investment should be considered according to your specific investment needs and appetite for risk. Ossiam does not consider the suitability or appropriateness of this investment for your situation. If you are in any doubt about the suitability of this product to your needs, you should seek professional advice. You can buy or sell your ETF securities daily on the secondary market through an intermediary on Stock exchange(s) on which the ETF securities are traded.

Processing requests :

Subscription and redemption orders are received no later than 3:00 p.m. (Luxembourg time). For further information, please refer to the Prospectus and/or contact your broker.

6. How can I complain ?

You may make a complaint about the product or the conduct of (i) the Management Company (ii) a person who provides advice about the product, or (iii) a person who sells the product by sending an e-mail or a letter to the following persons, as appropriate :

- If your complaint concerns the product itself or the conduct of the Management Company : please contact the Management Company, by post, at 36 rue Brunel 75017 Paris (France) for the attention of OSSIAM - Compliance or by e-mail at info@ossiam.com. A complaints handling procedure is available on the management company's website www.ossiam.com
- If your complaint concerns a person who advises on or offers the product, please contact that person directly.

7. Other relevant information

SFDR Category : Article 8.

Life Insurance : When this product is used as a unit-linked carrier in a life insurance or capitalization contract, additional information on this contract, such as the costs of the contract, which are not included in the costs indicated in this document, the contact in the event of a claim and what happens in the event of default by the insurance company are presented in the key information document for this contract which must be provided by your insurer or broker or any other insurance intermediary in accordance with its legal obligation.

Paying and representative agent in Switzerland: CACEIS Bank, Montrouge, Zurich Branch / Switzerland, Bleicherweg 7, CH-8027 Zurich. A copy of the articles of association, the prospectus, the Key Information Documents, the annual and semi-annual reports can be obtained free of charge from the representative in Switzerland.