

Objective

The investment objective of the Sub-Fund is to provide income with an opportunity for capital growth, by investing primarily in a broad range of bonds and fixed income assets from across the Emerging Markets universe. There is no guarantee that the investment objective will be achieved and it may not always be possible to achieve.

What is the investment strategy?

The CO Eurizon SLJ EM Bond Strategic Income UCITS ETF aims to provide income with the potential for capital growth by investing primarily in bonds and other fixed-income securities from Emerging Markets. The Sub-Fund takes an active management approach, seeking to balance risk and return through strategic asset selection.

The investment strategy focuses on identifying high-quality bonds within Emerging Markets that offer attractive yields while maintaining a moderate risk profile. This approach aims to help investors gain exposure to the income and growth potential of Emerging Markets while managing downside risks typically associated with these regions.

The Sub-Fund avoids concentrated exposures to single sectors or geographies, ensuring a broad diversification across industries and countries. The active selection process also prioritizes avoiding investments that offer little compensation for the risks involved, aiming to create a better risk-return balance over time.

This Sub-Fund may be appropriate for investors who:



Seek Income and Growth: Looking for quarterly income with the potential for long-term capital growth through bonds from emerging markets.



Have a Moderate to High Risk Tolerance: Comfortable with the higher risks associated with emerging markets, including the potential for significant short-term losses and volatility.



Have a Medium to Long-Term Investment Horizon: Plan to invest for at least 5 years to have exposure to the potential income & growth from emerging markets.



Seek Diversification: Are seeking to diversify an existing portfolio by adding emerging market bonds, which could provide a higher yield than traditional developed market bonds.

Fund Codes & Total Expense Ratio (TER)

CO Eurizon SLJ EM Bond Strategic Income A1 GBP H Acc

ISIN: IE000356FN00 Ticker: EBGA TER: 0.50%

CO Eurizon SLJ EM Bond Strategic Income A GBP H Dis

ISIN: IE000U8A7X11 Ticker: EBGD TER: 0.50%

CO Eurizon SLJ EM Bond Strategic Income A1 USD Acc

ISIN: IE000AM06QU6 Ticker: EBUA TER: 0.50%

CO Eurizon SLJ EM Bond Strategic Income A USD Dis

ISIN: IE000Y36NRJ2 Ticker: EBUD TER: 0.50%

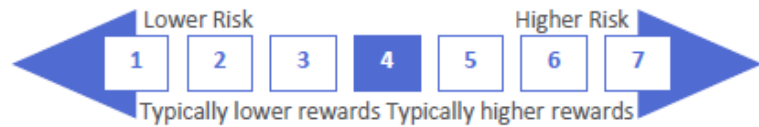
CO Eurizon SLJ EM Bond Strategic Income A1 EUR H Acc

ISIN: IE000J0NCWR5 Ticker: N/A (Unlisted) TER: 0.50%

CO Eurizon SLJ EM Bond Strategic Income A EUR H Dis

ISIN: IE000HO03Z85 Ticker: N/A (Unlisted) TER: 0.50%

Risk Indicator & Key Risks



The risk and reward indicator is a measure of risk based on the past performance and simulated past performance of the Share Class. The risk and reward indicator is calculated using historical and simulated data. Historical and simulated data may not be a reliable indication for the future.

The Share Class is neither capital-protected nor guaranteed. You may lose the entire amount that you have invested. The risk and reward indicator does not take into account the following risks of investing in the Share Class (please refer to the Prospectus and Supplement for full details of the risks):

Credit Risk: The issuer of a bond may fail to pay interest or repay the principal, leading to potential losses.

High Yield Risk: High-yield bonds may offer higher returns, but they come with increased risks such as price volatility and lower liquidity.

Sovereign Debt Risk: Government-issued bonds may default if the country is unable or unwilling to meet payment obligations.

Currency and Derivatives Risk: The use of derivatives, particularly in foreign exchange transactions, may cause losses due to fluctuations in currency values.

Interest Rate Risk: Bond prices may decrease if interest rates or inflation increase.

Liquidity Risk: In certain market conditions, selling bonds may be challenging, leading to lower-than-expected sale prices.

Geopolitical Risk: Investments in politically or economically unstable regions may suffer losses due to events beyond the control of the Fund.

Counterparty Risk: The Sub-Fund may suffer losses if a third party it deals with fails to meet its obligations.

Sub-Fund Distributors

Ntree International

Tel: +44 207 859 4232

Email: salestream@ntree.co.uk

Eurizon SLJ Capital

Tel: +44 7716639835

Email: Sales@eurizonslj.com

Contact Us:

Connect ETFs ICAV

Fourth Floor
One Molesworth Street
Dublin 2
Ireland

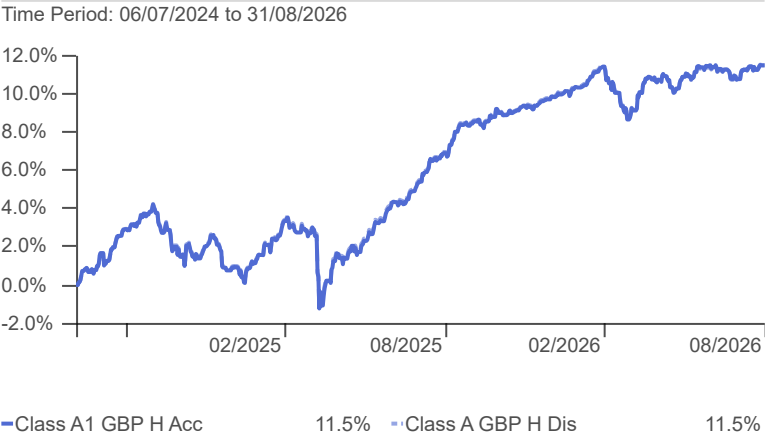
Tel: +44 203 617 5260

Email: enquiries@connectetfs.com

Web: connectetfs.com

Past performance, as shown on this page, is not a reliable indicator of future returns and should not be the sole basis for investment decisions. Income from investments is variable and not guaranteed. You may lose the entire amount that you have invested. Source: Morningstar Direct.

GBP Investment Growth



GBP Trailing Returns (Cumulative (%))

As of Date: 31/08/2026

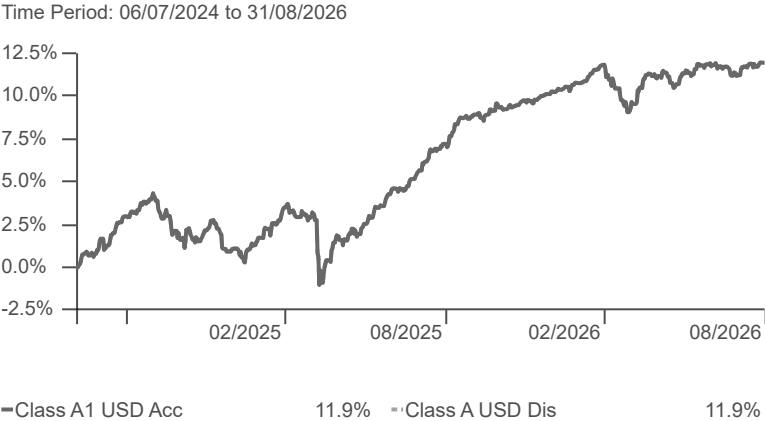
	1m	3m	6m	YTD	1yr
Class A1 GBP H Acc	0.64	0.54	0.05	1.48	4.29
Class A GBP H Dis	0.66	0.56	0.02	1.43	4.25

Annualised (% p.a.)		
3yr	5yr	Since Inception
		5.18
		5.19

GBP Calendar Year Returns (% , Full Years Only)

	2025
Class A1 GBP H Acc	8.87
Class A GBP H Dis	8.87

USD Investment Growth



USD Trailing Returns (Cumulative (%))

As of Date: 31/08/2026

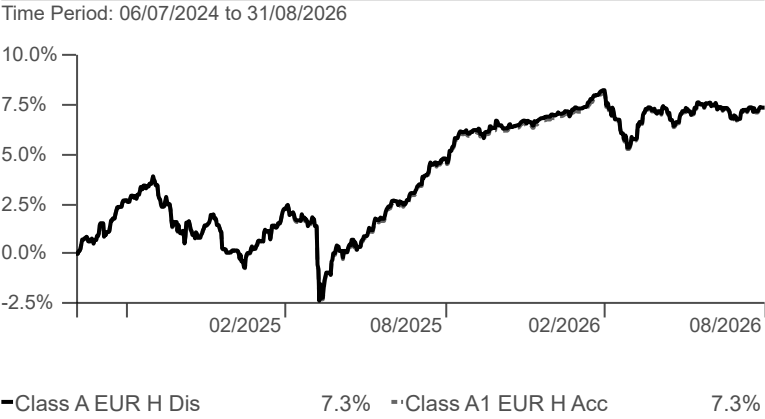
	1m	3m	6m	YTD	1yr
Class A1 USD Acc	0.66	0.56	0.11	1.52	4.42
Class A USD Dis	0.66	0.56	0.11	1.52	4.42

Annualised (% p.a.)		
3yr	5yr	Since Inception
		5.80
		5.80

USD Calendar Year Returns (% , Full Years Only)

	2025
Class A1 USD Acc	9.09
Class A USD Dis	9.09

EUR Investment Growth



EUR Trailing Returns (Cumulative (%))

As of Date: 31/08/2026

	1m	3m	6m	YTD	1yr
Class A EUR H Dis	0.53	0.16	-0.81	0.32	2.44
Class A1 EUR H Acc	0.53	0.17	-0.73	0.40	2.46

Annualised (% p.a.)		
3yr	5yr	Since Inception
		3.34
		3.32

EUR Calendar Year Returns (% , Full Years Only)

	2025
Class A EUR H Dis	6.82
Class A1 EUR H Acc	6.70

Portfolio Characteristics

Portfolio Date: 31/08/2026	
Yield to Maturity	6.20
Yield to Worst	6.15
Modified Duration	4.62

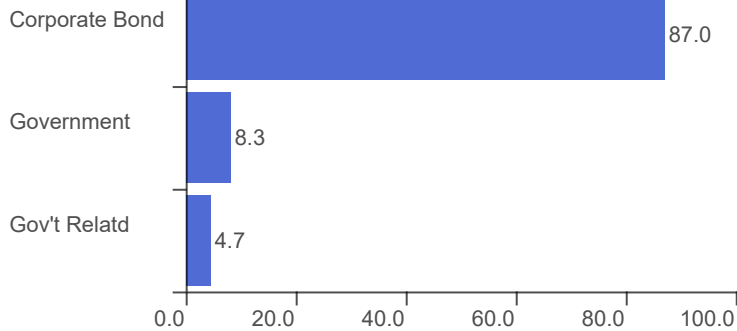
Important Information

Currency hedged share classes: The GBP Hedged and EUR Hedged share classes use derivatives to reduce currency risk. Hedging may not be fully effective and may affect performance. Investors in hedged share classes are unlikely to benefit if the share class currency falls against the currency or currencies of the Fund's underlying assets. Hedging costs, gains and losses are borne by the relevant share class.

Portfolio holdings and allocations are subject to change without notice. Figures are subject to rounding and may not sum to 100. Breakdowns are shown net of Cash. Income from investments are variable and not guaranteed. Source: Morningstar Direct

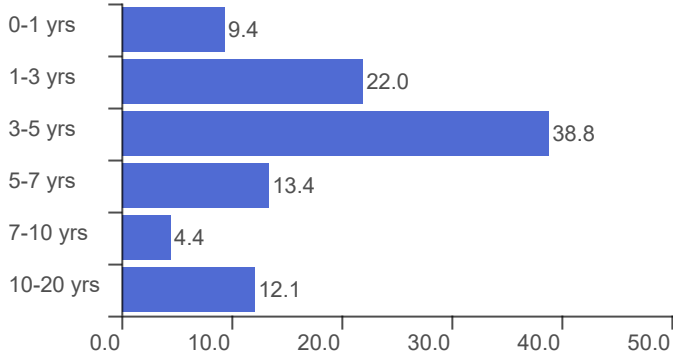
Market Segment (%)

Portfolio Date: 31/08/2026



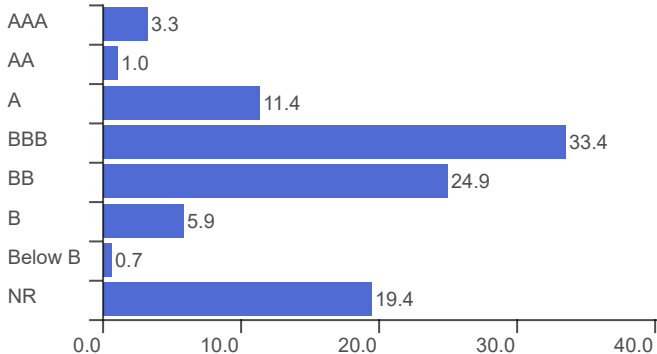
Effective Duration (%)

Portfolio Date: 31/08/2026



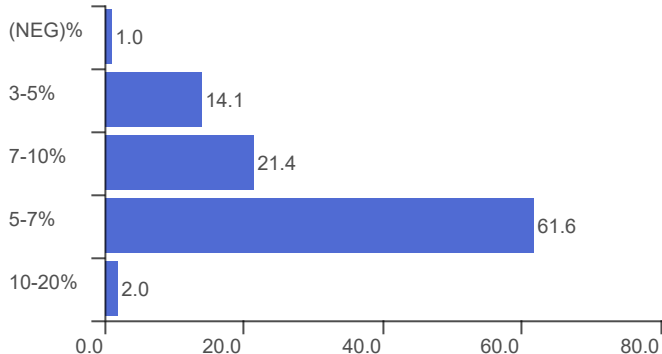
Credit Rating Breakdown (%)

Portfolio Date: 31/08/2026



Yield to Maturity (%)

Portfolio Date: 31/08/2026



Glossary

Corporate Bond: A type of debt security issued by a corporation to raise capital. Corporate bonds typically pay periodic interest (coupon payments) and return the principal at maturity. They tend to offer higher yields than government bonds due to the increased risk associated with lending to companies, which may face operational, market, or financial risks.

Government Bonds: Bonds issued by a national government, often in a foreign currency to attract international investors. These bonds are typically used to finance the country's growth and development.

Government-Related Bonds: Debt issued by entities that are either government-owned or have some degree of government backing but are not direct government entities.

Duration Profile: The allocation of bonds in a portfolio based on their duration. Bonds with shorter durations are less sensitive to interest rate changes than those with longer durations.

Modified Duration: A version of duration that accounts for changing interest rates and is used to assess a bond portfolio's sensitivity to interest rate changes.

Credit Rating: An assessment of a borrower's creditworthiness in terms of their ability to repay the debt. Credit ratings range from AAA (highest) to D (default), and investment-grade bonds are those rated BBB- or above.

Investment Grade Bonds: Bonds rated BBB- or higher, indicating a relatively lower risk of default than non-investment grade or "junk" bonds.

Non-Investment Grade Bonds: Bonds rated below BBB-, indicating a higher risk of default but offering potentially higher yields.

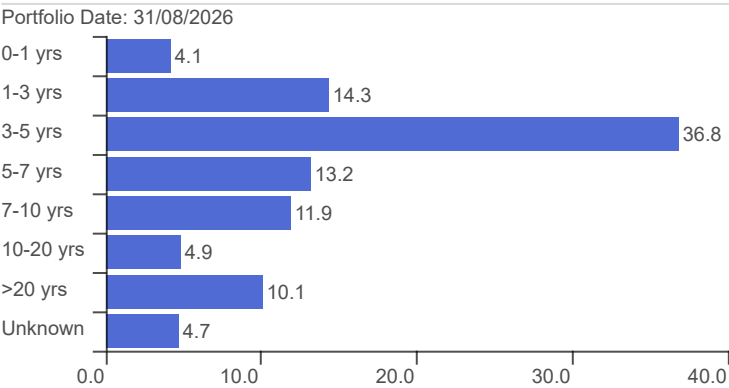
NR: An unrated bond has no formal credit rating and is not automatically sub-investment grade.

Yield to Maturity (YTM): The total return anticipated on a bond if held until it matures. It is expressed as an annual percentage rate and is not guaranteed.

Yield to Maturity Profile: The allocation of bonds in a portfolio based on their Yield

Portfolio holdings and allocations are subject to change without notice. Figures are subject to rounding and may not sum to 100. Breakdowns are shown net of Cash. Income from investments are variable and not guaranteed. Source: Morningstar Direct

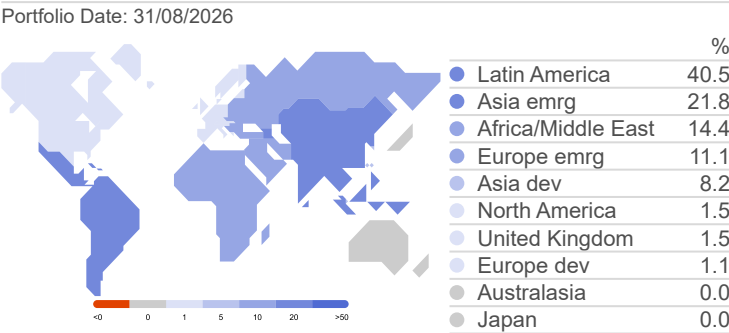
Effective Maturity (%)



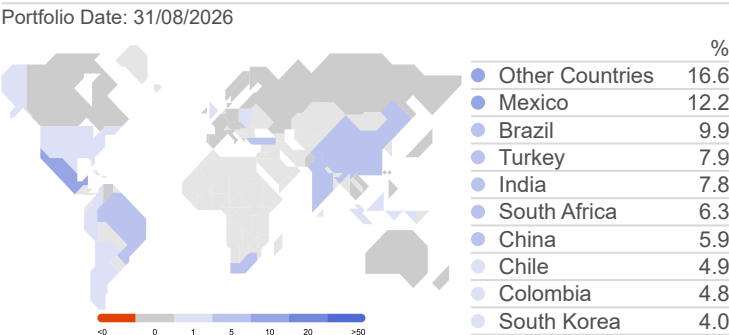
Glossary

Maturity Profile: The allocation of bonds in a portfolio based on the time remaining until the bonds mature. This distribution helps investors understand the duration risk, with shorter-term bonds being less sensitive to interest rate changes than longer-term

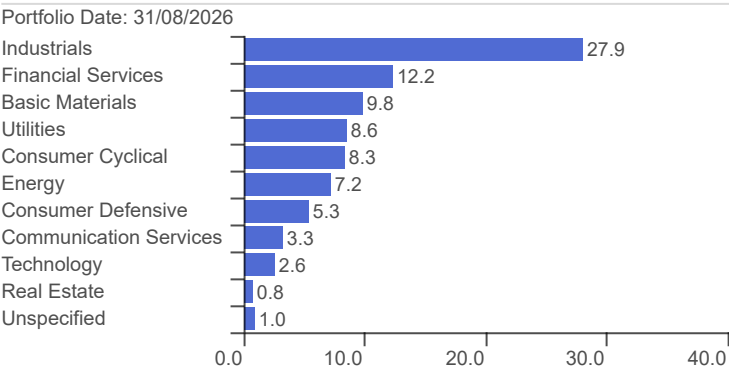
Regional Breakdown



Country Breakdown



Sector Exposure (%)



The Sub-Fund can perform positively or negatively and thus can rise or fall in value. Investors should be aware that the value of their investment can decrease as well as increase and that they could lose up to the full amount initially invested. Past performance is not an indication of future performance.

Secondary market factors can affect the price of the Sub-Fund quoted on exchange or over the counter. Liquidity in the Sub-Fund is not guaranteed, meaning the timing of entry/exit into the Sub-Fund may be impacted by the number of market participants willing to trade.

The Sub-Fund invests primarily in emerging market bonds. Emerging market bonds typically involve greater risk than is customarily associated with developed market bonds, meaning above-average price movements, positive and/or negative, can be expected. In addition, the credit ratings of emerging market bonds are typically lower on average than those of developed market bonds, implying a greater risk of their issuer failing to pay the bond coupons and/or failing to repay the principal amount.

The Sub-Fund therefore has significant credit exposure to the issuers of the bonds that it holds. Should any of the bond issuers default on their repayment obligations under the bond terms, investors in the Sub-Funds are likely to suffer significant loss on their investment.

The currency in which the assets held by an Sub-Fund are denominated may differ from the currency in which the shares of the Sub-Fund or its share classes are denominated. In this case, there will be FX exposure at the Sub-Fund level. The currency in which the shares of an Sub-Fund are traded on a particular exchange may be different to the currency in which they are denominated. In this case, there will be FX exposure at listing level (potentially in addition to FX exposure at Sub-Fund level).

Connect ETFs are subject to applicable regulatory restrictions in the country in which they are domiciled and the countries in which they are registered for sale. Applicable law may be altered in the future. Any changes in applicable law may have an impact on the Sub-Funds.

The Sub-Fund uses over-the-counter (OTC) derivatives to hedge FX risk at the share class level and may use listed derivatives to mitigate interest rate risk. OTC and listed derivatives are complex financial instruments that can rise or fall in value and involve various significant risks, such as liquidity risks, legal risks, and operational risks. In the event that such risks arise, investors may incur substantial costs and/or losses.

The risk factors mentioned above are not exhaustive. Further information on the risks of each Sub-Fund can be found in the relevant sections of the prospectus and supplement.

This document (the "Document") has been prepared by Eurizon SLJ Capital limited company registered in England (company number 09775525) having its registered office at 90 Queen Street, London EC4N 1SA, United Kingdom, in its capacity as investment manager and distributor of the Sub-Fund. Eurizon SLJ Capital is authorised and regulated by the Financial Conduct Authority (FRN: 736926).

The Document has been approved for the purposes of Section 21 of the Financial Services and Markets Act 2000 by Market Access Asset Management Limited ("Market Access AM"), a private limited company registered in England (company number: 09955866) having its registered office at 2nd Floor, 75 King William Street, London EC4N 7BE, United Kingdom. Market Access AM is authorised and regulated by the Financial Conduct Authority (FRN: 768170).

This Document does not constitute an offer to sell or an invitation to purchase, in any jurisdiction, shares or other securities in the Sub-Fund (as defined below) or any other entity. The content of this Document is for information purposes only. This Document is intended for professional investors only and does not constitute nor contain any investment advice or recommendation. The value of any investment may change and an investor may not get back the original amount invested. Past performance is not an indicator of future performance and there can be no assurance that the Sub-Fund's objectives will be met. This communication may not be reproduced, redistributed or copied in whole or in part for any purpose. It may not be distributed in any jurisdiction where its distribution may be restricted by law and persons into whose possession this communication comes should inform themselves about, and observe, any such restrictions.

No information set out or referred to in this Document shall form the basis of any contract. Any prospective investor in the Sub-Fund may be required to enter into a subscription agreement acknowledging that it has not relied on, or been induced to enter into such an agreement by, any representation, warranty, assurance or undertaking save as expressly set out in that agreement.

This Document may contain forward-looking statements that involve substantial risks and uncertainties and actual results and developments may differ materially from those expressed or implied by these statements due to a variety of factors. These forward-looking statements speak only as at the date of this Document. In addition, all opinions, projections, valuations and statistical analyses provided in this Document may be based on subjective assessments and assumptions and may use alternative methodologies that produce different results and should not be relied upon as an accurate prediction of future performance. Except as required by applicable law or regulation, Eurizon SLJ Capital does not undertake any obligation to update or revise any forward-looking or other statements, whether as a result of new information, future developments or otherwise, contained in this Document.

The information in this Document does not purport to be comprehensive and has not been independently verified. While this Document has been prepared in good faith, no representation, warranty, assurance or undertaking (express or implied) is or will be made, and no responsibility or liability is or will be accepted by Eurizon SLJ Capital, Market Access AM, or by their respective affiliates, officers, employees or agents in relation to the adequacy, accuracy, completeness or fairness of the information and opinions in this Document. All and any such responsibility and liability is hereby expressly disclaimed to the extent permitted by law. As such, no reliance may be placed on the information and opinions contained in this Document. This Document shall not exclude any liability for, or remedy in respect of, fraudulent misrepresentation.

If you have not received this Document directly from Eurizon SLJ Capital, NTree International, Market Access AM or Connect ETFs, your receipt is unauthorised. Please return this document to Eurizon SLJ Capital immediately.

The Depositary of the Sub-Fund is Citi Depositary Services Ireland Designated Activity Company. Copies of the Prospectus, latest annual and semi-annual reports for the Fund are available in English and can be obtained free of charge from Connect ETFs ICAV, Fourth Floor, One Molesworth Street, Dublin 2, Ireland.

They are also available at connectetfs.com. Traded prices, closing prices, daily net asset values of shares and other information including how to buy or sell shares of the Sub-Fund are available at connectetfs.com.

Tax regulations in the Sub-Fund's home member state may affect your personal tax position. Please consult your tax advisor regarding the tax implications of investing in the Fund.

This is a sub-fund of Connect ETFs ICAV, an umbrella Irish collective asset-management vehicle. Under Irish law the assets and liabilities of the Sub-Fund are segregated from other Sub-Funds within Connect ETFs ICAV and the assets of the Sub-Fund will not be available to satisfy the liabilities of another Sub-Fund of Connect ETFs ICAV.

You may convert your shares into the shares of another sub-fund of Connect ETFs ICAV, or shares of another share class of the Sub-Fund, subject in both cases to the terms of the Prospectus and relevant Supplements. Carne Global Fund Managers (Ireland) Limited (the Management Company) has established and applies a remuneration policy in accordance with principles laid out under UCITS V and any related legal and regulatory provisions. The details of the up-to-date remuneration policy of the Management Company, including, but not limited to, a description of how remuneration and benefits are calculated, the identity of persons responsible for awarding the remuneration and benefits, including the composition of the remuneration committee, are available at carnegroup.com/policies/ and a paper copy will be made available free of charge upon request at the Management Company's registered office.