

As of 31.08.2023

## Ossiam Bloomberg Canada PAB UCITS ETF - 1A (EUR)

### STRATEGY DESCRIPTION

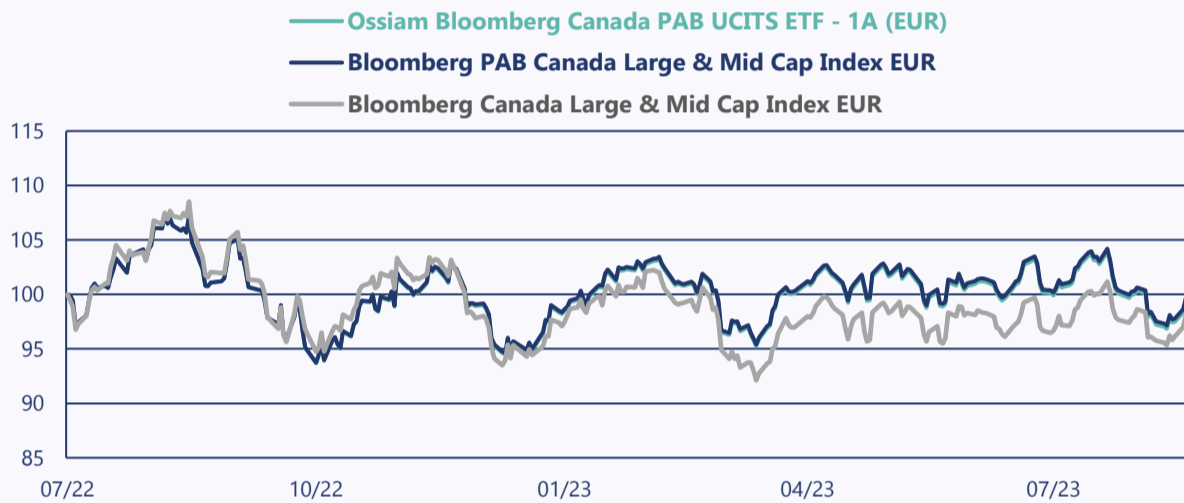
The investment objective of OSSIAM BLOOMBERG Canada PAB UCITS ETF fund (the "Fund") is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg PAB Canada Large & Mid Cap Net Return Index (the "Index"), a Bloomberg Equity Paris-Aligned Index, calculated and published by Bloomberg.

The Index aims to provide long term return by investing in an equity portfolio seeking at least a 50% greenhouse gases (GHG) intensity reduction compared to the investment universe (the Bloomberg Canada Large & Mid Cap Index, the "Investment Universe") and at least 7% reduction on average per annum.

#### Key benefits:

- an exposure to companies with certified GHG emission reduction targets as set by the Science Based Targets Initiative (SBTi)
- a combination of baseline and activity exclusions, including the exclusion of companies significantly harming environmental objectives ("DNSH")
- a low tracking error to the Investment Universe

### PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION



Data calculated by Ossiam as of 31.08.2023. Source: Ossiam, Bloomberg.

### NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	-4.26	4.90	-1.30	---	---	-0.45
Index	-4.23	5.06	-1.00	---	---	-0.18
Investment Universe	-2.56	4.38	-3.15	---	---	-1.26

Data calculated by Ossiam as of 31.08.2023. Source: Ossiam, Bloomberg.

### RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	Tracking Error	Sharpe Ratio	Max Drawdown %
Fund	14.43	0.69	0.90	0.10	-0.17	-12.78
Index	14.44	0.96	0.91	---	-0.15	-12.74
Investment Universe	15.34	---	---	---	-0.21	-15.12

Data calculated by Ossiam as of 31.08.2023. Source: Ossiam, Bloomberg.

**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, ESG risk, geographical concentration risk and EU PAB 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 has a sustainable investment objective. The impact of investments in the fund is not measurable.

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 4 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	Bloomberg PAB Canada Large & Mid Cap Net Return Index
Investment Universe	Bloomberg Canada Large & Mid Cap Index
Bloomberg Ticker	CAPABNE Index
Inception Date	06.04.2020
Asset Class	Equity
Rebalancing Frequency	Semi-annual

### FUND DATA

Custodian	The Bank of New York Mellon SA/NV, Dublin Branch
Legal Form	Sub fund of Ossiam IRL ICAV
UCITS	Yes
SFDR Classification	Article 9
Dividends	Reinvested
Type	Passive ETF
Fund Total AUM	CAD 121 771 672
Share Class AUM	EUR 82 926 054
Net Asset Value	EUR 99.492
Number of Shares	833 494
Fund Base Currency	CAD
Share Class Currency	EUR
ISIN	IE0006QX3Y11
Inception Date	11.07.2022
Replication Method	Physical
Total Expense Ratio	0.29%

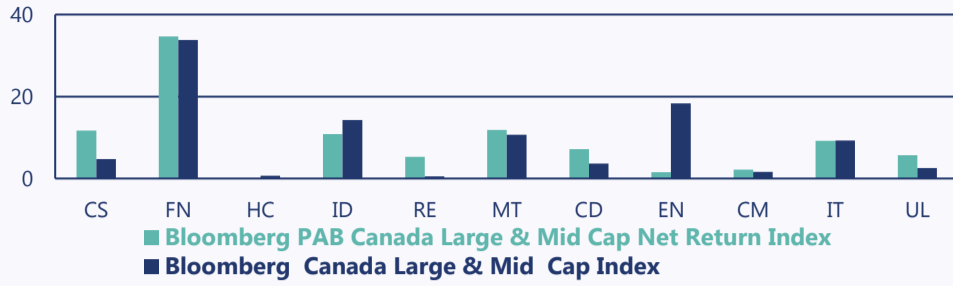
### DEALING INFORMATION

Cut-off <sup>1</sup>	2:00 pm Irish time
Minimum Investment (on the secondary market)	1 Share

<sup>1</sup>Subscription on the primary market only for Authorised Participants and approved investors.

XETRA in EUR	OP8E GY
Euronext Paris in EUR	OP8E FP

## SECTOR ALLOCATION



MT: Materials • CS: Consumer Staples • CD: Consumer Discretionary • FN: Financials • HC: Health Care • ID: Industrials • EN: Energy • RE: Real Estate • CM: Communication Services • IT: Information Technology • UL: Utilities

Ossiam/Bloomberg, calculation by Ossiam as of 31.08.2023.

## TOP 10 HOLDING

	Bloomberg PAB Canada Large & Mid Cap Net Return Index	Bloomberg Canada Large & Mid Cap Index
ROYAL BANK OF CANADA	7.59%	6.90%
TORONTO-DOMINION BANK	6.64%	6.38%
SHOPIFY INC - CLASS A	4.09%	5.06%
DOLLARAMA INC	3.88%	3.47%
AGNICO EAGLE MINES LTD	3.78%	3.16%
BANK OF MONTREAL	3.66%	1.30%
BANK OF NOVA SCOTIA/THE	3.40%	1.05%
LOBLAW COMPANIES LTD	3.30%	0.78%
METRO INC/CN	3.18%	0.70%
TFI INTERNATIONAL INC	3.04%	0.62%

Ossiam/Bloomberg, calculation by Ossiam as of 31.08.2023.

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The KID in English, as well as the prospectus in English, are available free of charge on our website [www.ossiam.com](http://www.ossiam.com)

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