

As of 31.01.2024

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

STRATEGY DESCRIPTION

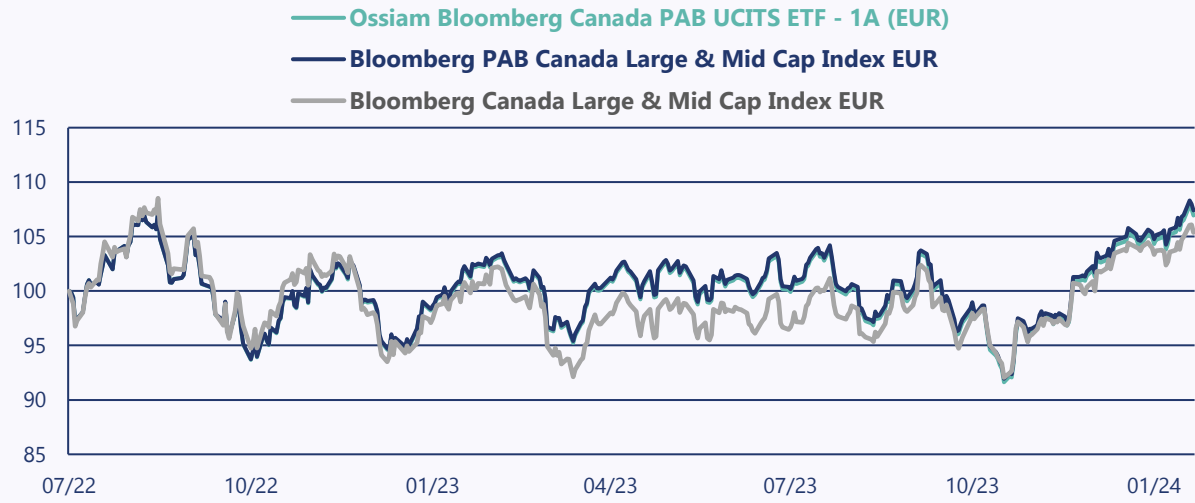
The investment objective of OSSIAM BLOOMBERG Canada PAB UCITS ETF fund (the "Fund") is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg PAB Canada Large & Mid Cap Net Return Index (the "Index"), a Bloomberg Equity Paris-Aligned Index, calculated and published by Bloomberg.

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 31.01.2024. Source: Ossiam, Bloomberg.

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	1.50	1.50	4.53	---	---	4.40
Index	1.54	1.54	4.79	---	---	4.69
Investment Universe	0.95	0.95	4.47	---	---	3.42

Data calculated by Ossiam as of 31.01.2024. Source: Ossiam, Bloomberg.

RISK PARAMETERS SINCE FUND INCEPTION

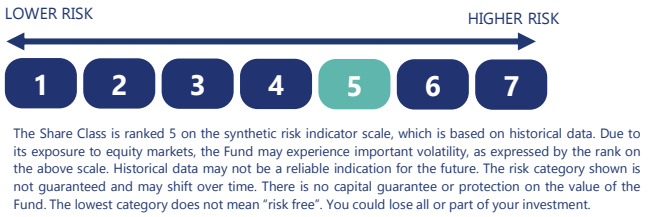
	Ann. Volatility %	Ann. Alpha %	Beta	Tracking Error	Sharpe Ratio	Max Drawdown %
Fund	14.05	1.26	0.92	0.09	0.13	-14.70
Index	14.07	1.55	0.92	---	0.15	-14.42
Investment Universe	14.73	---	---	---	0.06	-15.18

Data calculated by Ossiam as of 31.01.2024. 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



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 175 450 404
Share Class AUM	EUR 120 888 979
Net Asset Value	EUR 106.935
Number of Shares	1 130 494
Fund Base Currency	CAD
Share Class Currency	EUR
ISIN	IE0006QX3Y11
Inception Date	11.07.2022
Replication Method	Physical
Total Expense Ratio	0.29%

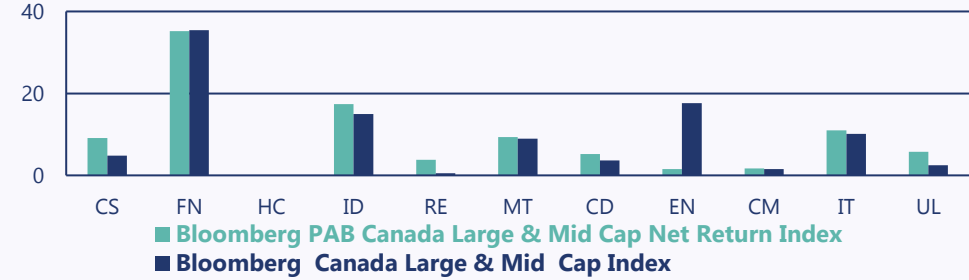
DEALING INFORMATION

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

¹Subscription 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 31.01.2024.

TOP 10 HOLDING

	Bloomberg PAB Canada Large & Mid Cap Net Return Index	Bloomberg Canada Large & Mid Cap Index
ROYAL BANK OF CANADA	7.34%	7.17%
TORONTO-DOMINION BANK/THE	6.25%	5.96%
CANADIAN PACIFIC KANSAS CITY L	5.70%	5.18%
SHOPIFY INC	5.43%	4.17%
BANK OF MONTREAL	3.82%	3.63%
WASTE CONNECTIONS INC	3.80%	3.03%
CONSTELLATION SOFTWARE INC/CAN	3.26%	2.99%
BANK OF NOVA SCOTIA/THE	3.15%	2.21%
DOLLARAMA INC	2.98%	1.35%
AGNICO EAGLE MINES LTD	2.97%	1.12%

Ossiam/Bloomberg, calculation by Ossiam as of 31.01.2024.

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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

For investors in Switzerland : The fund's representative and paying agent in Switzerland is CACEIS Investor Services Bank S.A.. Esch-sur-Alzette, Zurich Branch. Bleicherweg 7, CH-8027 Zurich.

The KID/KIID in English, as well as the prospectus in English, are available free of charge on our website www.ossiam.com

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

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