MARKETING COMMUNICATION

FOR PROFESSIONAL INVESTORS OR NON-PROFESSIONALS INVESTED IN THE FUND ONLY

OSSIAM EUROPE ESG MACHINE LEARNING 2C (EUR)

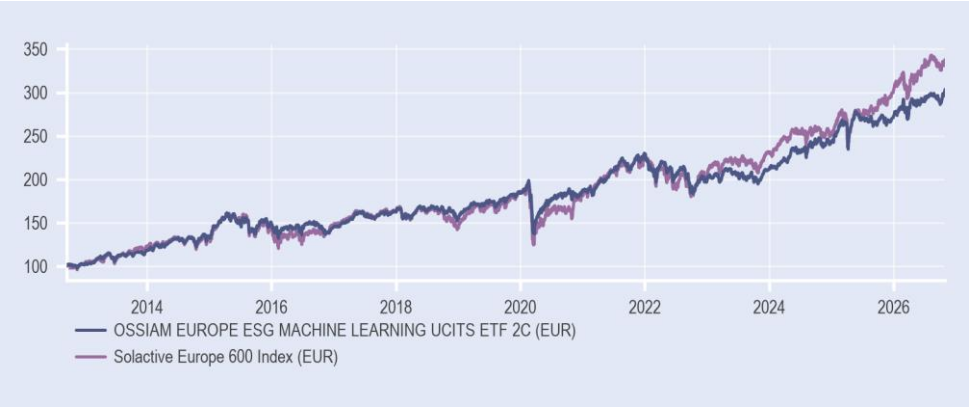
Strategy description

The Fund seeks the net total return of a selection of equities listed in Europe. It is actively managed: its benchmark, the Solactive Europe 600 Index NTR, is used only to compare performance and carbon emissions, and the portfolio composition may deviate significantly from it. The investment process is systematic. ESG filters exclude companies involved in controversial weapons, tobacco or coal, those facing severe ESG controversies, those in breach of at least one UN Global Compact principle and those on the Norges Bank Investment Management exclusion list.
Ossiam's machine learning algorithm classifies the remaining stocks as financial opportunities or risks according to their ESG profile. The portfolio holds the opportunities, weighted to minimize volatility while meeting its ESG objectives: an ESG score 10% higher than that of the investment universe, greenhouse gas emissions reduced by 40%, a lower carbon intensity and fewer emissions from fossil fuel reserves.

Key benefits:

- machine learning to uncover financial opportunities in ESG data;
- an improved risk/return profile;
- a multi-dimensional ESG policy, based on normative exclusion filters and a significant reduction in the carbon footprint.

Product (net) performance since fund inception



Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, Solactive.

Net performance (%)

	MTD perf	YTD perf	1-year perf	3-year ann. perf	5-year ann. perf	ann. since inception
Fund	5.36	11.51	12.03	15.61	6.83	8.18
Investment universe	2.02	11.61	15.91	17.18	8.97	8.97

Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, Solactive.

Risk parameters since fund inception

	Ann. volatility %	Ann. alpha %	Beta	Tracking Error	Sharpe ratio	Max. drawdown %
Fund	12.14	1.84	0.71	0.24	0.63	-30.99
Investment universe	15.52	---	---	---	0.54	-35.36

Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, Solactive.

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 and geographic concentration risk, in addition to common market risk. To know more about these risks, please refer to the Key Investors 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.

*The fund changed from a passively managed index tracking ETF to an actively managed ETF promoting ESG characteristics, and changed its name on 22 May 2021: previously Ossiam iSTOXX® Europe Minimum Variance NR, replicating the iSTOXX® Europe Minimum Variance NR, it is now Ossiam Europe ESG Machine Learning, actively managed and compared with the Solactive Europe 600 Index NTR.

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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

LOWER RISK — HIGHER RISK

1	2	**3**	4	5	6	7

We have classified the Fund in risk class 3, which is a medium-low risk class. In other words, the potential losses linked to the product's future results are at a medium-low level, and if the situation were to deteriorate on the markets, it is possible that our ability to pay you is 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.

Index data

Investment universe	Solactive Europe 600 Index (EUR)
Bloomberg ticker	EU600N Index
Inception date	08.05.2006
Asset class	Equity
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
Dividends	Reinvested
Type	Actively Managed ETF
Fund total AUM	EUR 66,387,128
Share class AUM	EUR 48,909,633
Net asset value	EUR 326,064.217
Number of shares	150
Fund base currency	EUR
Share class currency	EUR
ISIN	LU0811899946
Inception date	17/09/2012
Replication method	Physical
Total expense ratio	0.45%

Dealing information

Cut-off on the primary market*	3:00 pm Luxembourg time
Minimum investment on the secondary market	1 Share
SIX Swiss Exchange	C2MV SE

Only for Authorised Participants and approved investors

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TOP 10

	Ossiam Europe ESG Machine Learning UCITS ETF	Solactive Europe 600 Index
Iberdrola SA	4.09%	1.05%
Air Liquide SA	4.09%	0.87%
Industria de Diseno Textil SA	3.97%	0.48%
Orange SA	3.55%	0.21%
Sampo Oyj	3.28%	0.18%
Enel SpA	2.97%	0.56%
Wolters Kluwer NV	2.71%	0.15%
AIB Group PLC	2.37%	0.17%
Engie SA	2.33%	0.32%
Koninklijke KPN NV	2.30%	0.11%

Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, Solactive.

Sector breakdown

	Ossiam Europe ESG Machine Learning UCITS ETF	Solactive Europe 600 Index
Utilities	19.3%	4.9%
Financials	18.8%	24.5%
Communication Services	17.7%	2.7%
Industrials	15.5%	18.4%
Consumer Discretionary	10.1%	6.0%
Information Technology	6.8%	8.6%
Energy	5.1%	6.1%
Materials	4.7%	5.6%
Real Estate	1.6%	1.1%
Health Care	0.5%	13.4%

Data calculated by Ossiam as of 30.10.2026. Source: Ossiam, Bloomberg, Solactive.

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