

As of 30.08.2024

OSSIAM BLOOMBERG EUROPE ex EUROZONE PAB NR - 1C (EUR)

STRATEGY DESCRIPTION

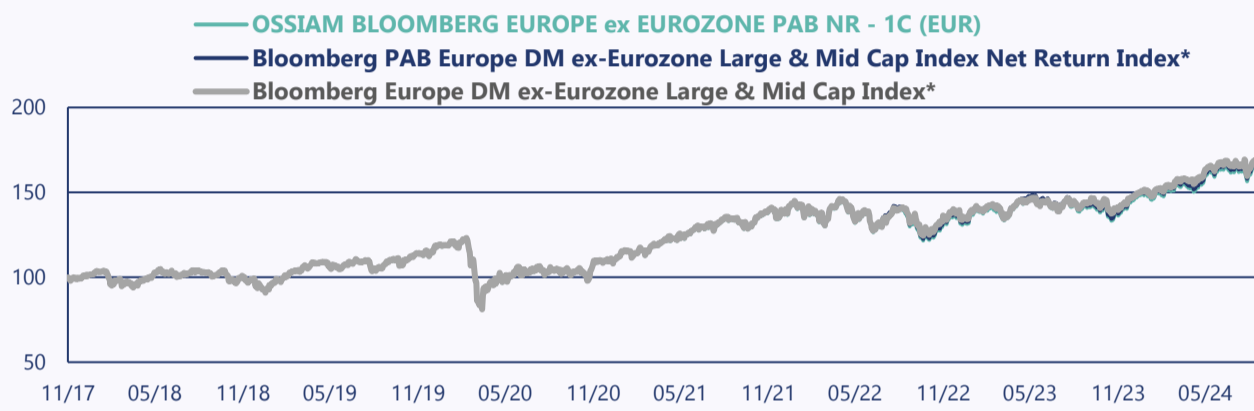
The investment objective of OSSIAM BLOOMBERG EUROPE EX EUROZONE PAB NR fund (the "Fund") is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg Europe ex Eurozone DM Large & Mid Cap Net Return Index (the "Index"), a Bloomberg Equity Paris-Aligned Index expressed in EUR, 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 Europe ex Eurozone DM 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 30.08.2024. Source: Ossiam, Bloomberg.

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	1.98	13.66	19.52	8.35	9.63	8.05
Index	1.99	13.73	19.62	8.52	9.79	8.20
Investment Universe	4.37	1.65	19.94	8.75	9.93	8.30

Data calculated by Ossiam as of 30.08.2024. Source: Ossiam, Bloomberg.

RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	Tracking Error	Sharpe Ratio	Max Drawdown %
Fund	15.32	-0.27	1.00	0.16	0.49	-34.17
Index	15.33	-0.13	1.00	---	0.50	-34.20
Investment Universe	15.21	---	---	---	0.51	-34.20

Data calculated by Ossiam as of 30.08.2024. 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 investment 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.

*The funds changed from a passive fund to a passively managed index tracking ETF that promotes environmental or social characteristics but does not have as its objective a sustainable investment. The funds switched of name and Index: Previously Ossiam MSCI Europe ex EMU NR is now Ossiam Bloomberg Europe ex Eurozone PAB NR; The Reference Index was MSCI Europe ex EMU NR Index until June 30th 2022 and is now Bloomberg PAB Europe ex Eurozone DM Large & Mid Cap Index.

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 Europe DM ex-Eurozone Large & Mid Cap Index Net Return Index*
Investment Universe	Bloomberg Europe DM ex-Eurozone Large & Mid Cap Index*
Bloomberg Ticker	EUXPABNL Index
Inception Date	06.04.2020
Asset Class	Equity
Rebalancing Frequency	Semi-annual

FUND DATA

Custodian	State Street Bank International GmbH, Luxembourg Branch
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
SFDR Classification	Article 9
Dividends	Reinvested
Type	Passive ETF
Fund Total AUM	EUR 290 276 852
Share Class AUM	EUR 290 276 852
Net Asset Value	EUR 169.445
Number of Shares	1 713 100
Fund Base Currency	EUR
Share Class Currency	EUR
ISIN	LU1655103486
Inception Date	10.11.2017
Replication Method	Physical
Total Expense Ratio	0.17%

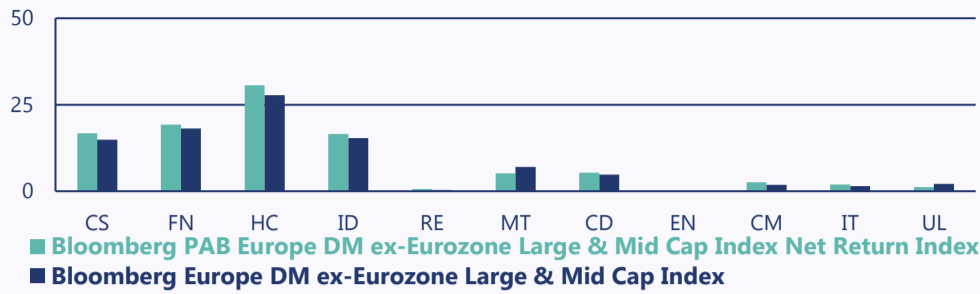
DEALING INFORMATION

Cut-off ¹	3:00 pm Luxembourg time
Minimum Investment (on the secondary market)	1 Share

¹Subscription on the primary market only for Authorised Participants and approved investors.

XETRA in EUR	OP4E GY
SIX Exchange in EUR	OP4E SE
Euronext Paris in EUR	OP4E FP

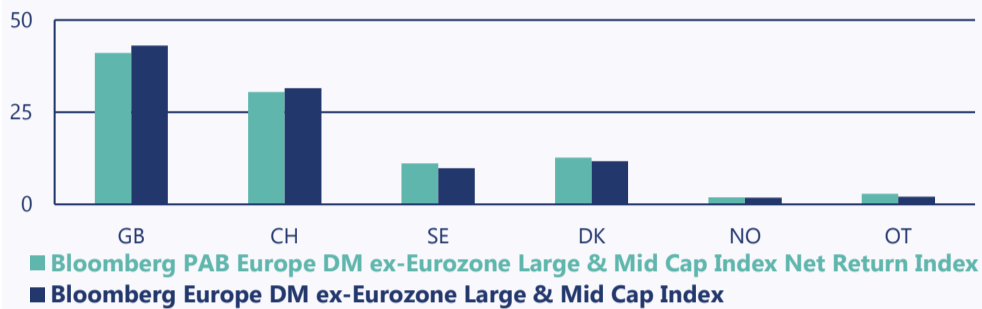
SECTOR ALLOCATION



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 30.08.2024.

GEOGRAPHICAL ALLOCATION



GB: United Kingdom • CH: Switzerland • SE: Sweden • DK: Denmark • NO: Norway • OT: Other

Ossiam/Bloomberg, calculation by Ossiam as of 30.08.2024.

TOP 10 HOLDING

	Bloomberg PAB Europe DM ex-Eurozone Large & Mid Cap Index Net Return Index	Bloomberg Europe DM ex-Eurozone Large & Mid Cap Index
NOVO NORDISK A/S	8.97%	8.58%
ASTRAZENECA PLC	5.53%	5.05%
NESTLE SA	5.45%	4.75%
NOVARTIS AG	5.02%	4.67%
ROCHE HOLDING AG	4.34%	4.33%
UNILEVER PLC	3.39%	3.01%
HSBC HOLDINGS PLC	3.30%	2.83%
GSK PLC	2.11%	1.59%
RELX PLC	1.82%	1.56%
ATLAS COPCO AB	1.78%	0.44%

Ossiam/Bloomberg, calculation by Ossiam as of 30.08.2024.

CONTACT / INFO
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 75017 PARIS - FRANCE

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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

ESG Investing Methodological Limits : By using ESG criteria in the investment policy, the relevant Fund's objective would in particular be to better manage sustainability risk. ESG criteria may be generated using Ossiam's proprietary models, third party models and data or a combination of both. The assessment criteria may change over time or vary depending on the sector or industry in which the relevant issuer operates. Applying ESG criteria to the investment process may lead Ossiam to invest in or exclude securities for non-financial reasons, irrespective of market opportunities available. ESG data received from third parties may be incomplete, inaccurate, or unavailable from time to time. As a result, there is a risk that Ossiam may incorrectly assess a security or issuer, resulting in the incorrect direct or indirect inclusion or exclusion of a security in the portfolio of a Fund.

Sustainability risk : The Fund is subject to sustainability risks as defined in the Regulation 2019/2088 (article 2(22)) by environmental, social or governance event or condition that, if it occurs, could cause an actual or a potential material negative impact on the value of the investment. More information on the framework related to the incorporation of Sustainability can be found on the website of the Management Company.

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

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