MARKETING COMMUNICATION

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

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

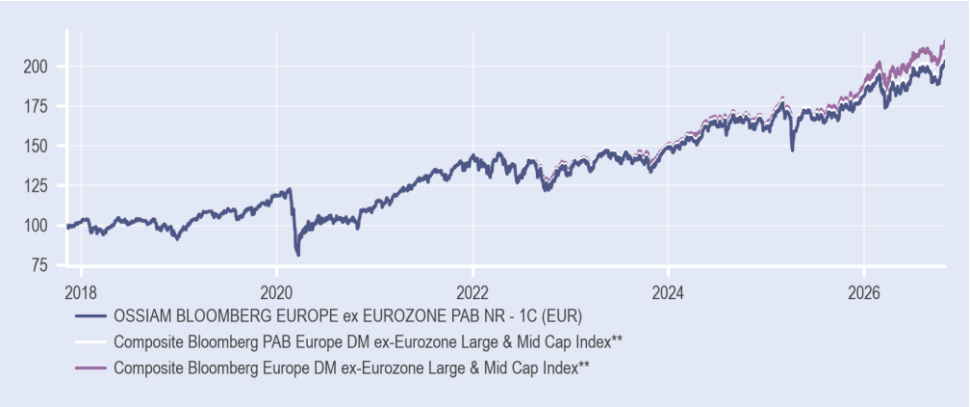
Strategy description

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 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 30.10.2026. Source: Ossiam, Bloomberg.

Net performance (%)

	MTD perf	YTD perf	1-year perf	3-year ann. perf	5-year ann. perf	ann. since inception
Fund	7.01	12.29	17.31	14.85	8.29	8.23
Index	6.99	12.38	17.48	14.98	8.45	8.38
Investment universe	6.49	15.22	21.13	16.07	9.49	8.95

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

Risk parameters since fund inception

	Ann. volatility %	Ann. alpha %	Beta	Tracking Error	Sharpe ratio	Max. drawdown %
Fund	14.81	-0.79	1.01	0.24	0.49	-34.17
Index	14.82	-0.65	1.01	---	0.50	-34.20
Investment universe	14.59	---	---	---	0.55	-34.20

Data calculated by Ossiam as of 30.10.2026. 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 fund changed from a passive fund to a passively managed index tracking ETF that has a sustainable investment objective. The fund 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 DM ex-Eurozone Large & Mid Cap Index.

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

LOWER RISK — HIGHER RISK

1	2	3	**4**	5	6	7

We have classified the Fund in risk class 4, which is a medium risk class. In other words, the potential losses linked to the product's future results are at a medium level, and if the situation were to deteriorate on the markets, it is possible that our ability to pay you could 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

Name	Bloomberg PAB Europe DM ex-Eurozone Large & Mid Cap 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 224,645,528
Share class AUM	EUR 224,645,528
Net asset value	EUR 203.405
Number of shares	1,104,426
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 on the primary market*	3:00 pm Luxembourg time
Minimum investment on the secondary market	1 Share
Euronext Paris	OP4E FP
SIX Swiss Exchange	OP4E SE
Xetra	OP4E GY

Only for Authorised Participants and approved investors

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TOP 10

	Bloomberg PAB Europe DM ex-Eurozone Large & Mid Cap Index*	Bloomberg Europe DM ex-Eurozone Large & Mid Cap Index*
Roche Holding AG	7.14%	5.75%
Novartis AG	5.58%	4.91%
AstraZeneca PLC	5.36%	4.49%
HSBC Holdings PLC	4.44%	4.71%
Nestle SA	4.10%	4.24%
Novo Nordisk A/S	2.69%	2.14%
ABB Ltd	2.07%	2.14%
Cie Financiere Richemont SA	2.03%	1.68%
Rolls-Royce Holdings PLC	1.94%	2.22%
Unilever PLC	1.93%	2.22%

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

Sector breakdown

	Bloomberg PAB Europe DM ex-Eurozone Large & Mid Cap Index*	Bloomberg Europe DM ex-Eurozone Large & Mid Cap Index*
Health Care	32.6%	23.9%
Financials	19.2%	23.2%
Industrials	17.2%	15.6%
Consumer Staples	10.6%	12.9%
Materials	4.6%	6.7%
Consumer Discretionary	4.2%	3.6%
Utilities	3.9%	2.6%
Communication Services	3.7%	1.7%
Information Technology	3.4%	1.6%
Real Estate	0.5%	0.3%

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

Geographic breakdown

	Bloomberg PAB Europe DM ex-Eurozone Large & Mid Cap Index*	Bloomberg Europe DM ex-Eurozone Large & Mid Cap Index*
United Kingdom	40.8%	46.3%
Switzerland	36.8%	34.1%
Sweden	10.9%	10.3%
Denmark	7.7%	5.6%
Norway	1.6%	2.2%
Ireland	0.8%	0.6%
CL	0.8%	0.2%
Mexico	0.6%	0.1%

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

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