

As of 30.09.2022

OSSIAM BLOOMBERG EUROZONE PAB NR - 1C (EUR)

STRATEGY DESCRIPTION

The investment objective of OSSIAM BLOOMBERG EUROZONE PAB NR fund (the "Fund") is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg PAB 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 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 while being Article 9 under SFDR regulation

PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION

Product performance since fund inception are not shown as the fund has a performance history of less than 1 year.

NET PERFORMANCES

Product performance since fund inception are not shown as the fund has a performance history of less than 1 year.

RISK PARAMETERS SINCE FUND INCEPTION

Product performance since fund inception are not shown as the fund has a performance history of less than 1 year.

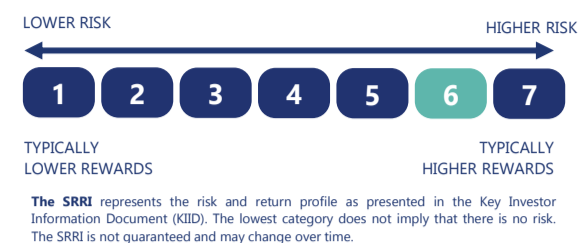
IMPORTANT INFORMATION: Performances are net of charges. The value of the investment and the income from it will vary and your initial investment amount cannot be guaranteed. ETFs trade on exchanges like stocks and are bought and sold at market prices which may be different from the net asset values of 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 Investors Information Document and Prospectus prior to investing. This product has a sustainable investment objective.

The funds changed from a passive fund to a passively managed index tracking ETF having a sustainable objective. The funds switched of name and Index: Previously Ossiam MSCI EMU NR is now Ossiam Bloomberg Eurozone PAB NR; The Reference Index was MSCI EMU NR Index until June 30th 2022 and is now Bloomberg PAB 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).

SYNTHETIC RISK & REWARD INDICATOR



INDEX DATA

Name	Bloomberg PAB Eurozone DM Large & Mid Cap Index
Investment Universe	Bloomberg Eurozone DM Large & Mid Cap Index
Bloomberg Ticker	EURPABNL 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 70 762 021
Share Class AUM	EUR 70 762 021
Net Asset Value	EUR 103.694
Number of Shares	682 412
Fund Base Currency	EUR
Share Class Currency	EUR
ISIN	LU1847674733
Inception Date	31.08.2018
Replication Method	Physical
Total Expense Ratio	0.15%

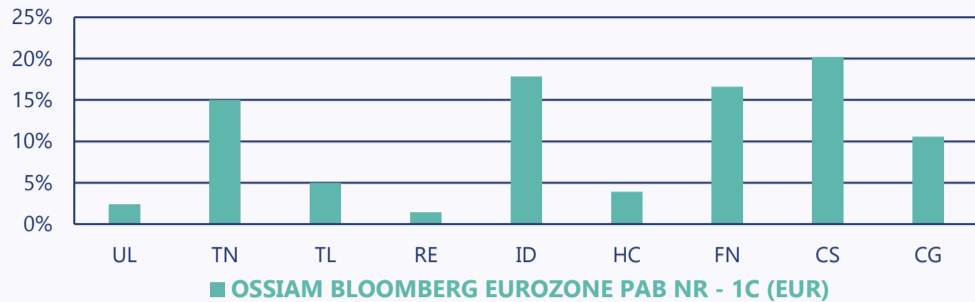
DEALING INFORMATION

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	OP2E GY
SIX Exchange in EUR	OP2E SE
Euronext Paris in EUR	OP2E FP

SECTOR ALLOCATION



BM: Basic Materials • CG: Consumer Goods • CS: Consumer Services • FN: Financials • HC: Health Care • ID: Industrials • OG: Oil -Gas • RE: Real Estate • TL: Telecommunications • TN: Technology • UL: Utilities

Ossiam/Bloomberg, calculation by Ossiam as of 30.09.2022.

TOP 10 HOLDING

Ossiam Bloomberg Eurozone PAB NR	
ASML HOLDING NV	4.86%
LVMH MOET HENNESSY LOUIS VUI	4.51%
SAP SE	2.41%
L'OREAL	2.41%
SIEMENS AG-REG	2.32%
SCHNEIDER ELECTRIC SE	2.04%
ALLIANZ SE-REG	1.83%
VINCI SA	1.57%
DEUTSCHE TELEKOM AG-REG	1.56%
BNP PARIBAS	1.52%

Ossiam/Bloomberg, calculation by Ossiam as of 30.09.2022.

CONTACT / INFO

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The 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 the Delegated Investment Manager'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 the Delegated Investment Manager 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 the Delegated Investment Manager 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 and the Delegated Investment Manager.

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

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