MARKETING COMMUNICATION

ossiam

As of 29.05.2026

OSSIAM EUROPE ESG MACHINE LEARNING 2C (EUR)

STRATEGY DESCRIPTION

The investment objective of OSSIAM EUROPE ESG MACHINE LEARNING (the “Fund”) is to deliver the net total return of a selection of equities which are listed in Europe. The Fund is a actively managed and will only use its benchmark, the Solactive Europe 600 Index NTR (the “Benchmark”) for performance and carbon emission comparison purposes. The Fund’s portfolio composition is therefore not constrained by the Benchmark and may deviate significantly from the Benchmark’s constituents.

The fund’s investment process is systematic. It first applies multiple ESG filtering removing companies :

- Involved in controversial weapons, tobacco or coal industries;
- Wich undergo severe ESG controversies;
- In breach of any UN Global Compact principle;
- On the Norges Bank Investment Management’s exclusion list.

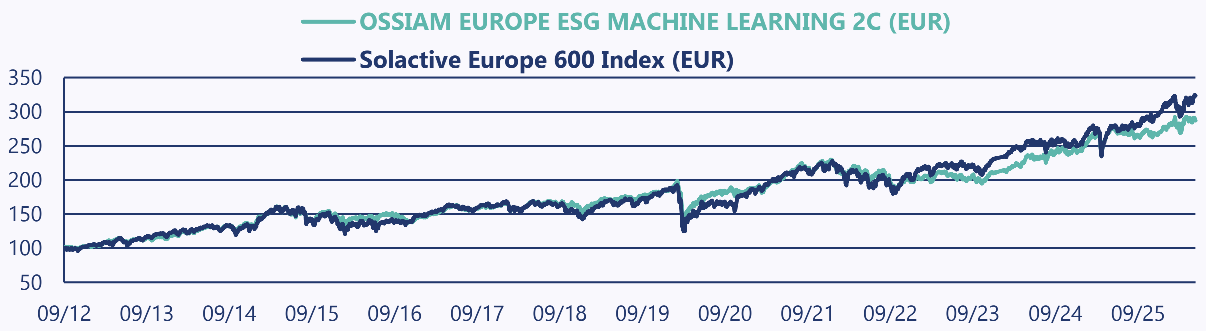
The remaining stocks are then screened by Ossiam’s Machine Learning algorithm and classified as financial opportunities or risks based on their ESG profiles. The final portfolio is made of opportunity stocks weighted to minimize volatility and to achieve the fund’s ESG objectives.

The portfolio ESG score is expected to be 10% higher than its investment universe with a substantially reduced carbon footprint (40% reduction in total greenhouse gas emissions), lower carbon intensity (total greenhouse gas emissions/ company revenues) and less emissions from fossil fuel reserves.

Key benefits:

- Provides exposure to European equities
- Use Machine Learning to uncover and exploit patterns between ESG and performance
- Volatility reduction objective
- Improved ESG profile with significant reduction in carbon footprint

PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION



Data calculated by Ossiam as of 29.05.2026. Source: Ossiam, Refinitiv.

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	-0.67	5.46	4.15	11.80	7.23	8.00
Investment Universe	2.97	7.26	16.63	14.24	9.42	8.94

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RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	Sharpe Ratio	Max Drawdown %
Fund	12.26	1.67	0.71	0.61	-30.99
Investment Universe	15.67	---	---	0.54	-35.36

Data calculated by Ossiam as of 29.05.2026. Source: Ossiam, Refinitiv.

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 funds changed from a passively managed index tracking ETF to an actively managed ETF fund promoting ESG characteristics. The funds switched of name, Index and benchmark: Previously Ossiam iSTOXX® Europe Minimum Variance NR is now Ossiam Europe ESG Machine Learning ; The Reference Index (resp. the Benchmark) was iSTOXX® Europe Minimum Variance NR (resp. STOXX® Europe 600 Index) until May 22th 2021 and is now Ossiam Europe ESG Machine Learning (resp. Solactive Europe 600 Index NTR).
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).

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

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.

INVESTMENT UNIVERSE DATA

Name	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 62,803,557
Share Class AUM	EUR 46,259,218
Net Asset Value	EUR 308,394.783
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%

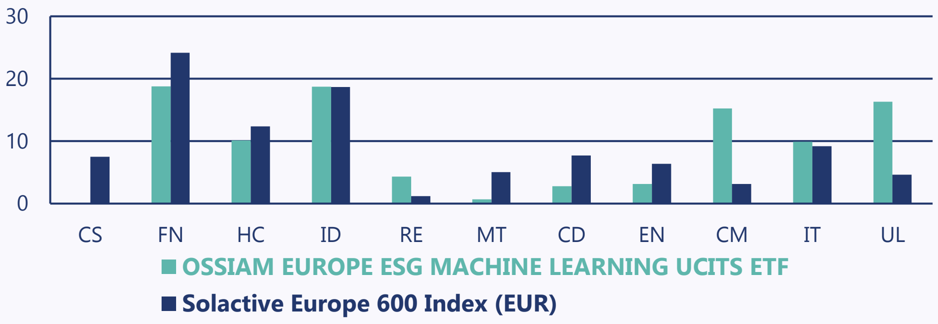
DEALING INFORMATION

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

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

SIX Swiss Exchange in EUR	C2MV SW

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

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TOP 10 HOLDING

	Ossiam Europe ESG Machine Learning UCITS ETF	Solactive Europe 600 Index
ORANGE SA	4.17%	0.27%
IBERDROLA SA	4.00%	0.96%
SANOFI SA	3.88%	0.64%
ENGIE SA	3.75%	0.36%
SAMPO OYJ	2.92%	0.18%
KONE OYJ	2.73%	0.14%
KONINKLIJKE KPN NV	2.41%	0.11%
ASML HOLDING NV	2.33%	4.21%
BT GROUP PLC	2.30%	0.11%
CREDIT AGRICOLE SA	2.29%	0.13%

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