

As of 30.06.2025

OSSIAM BLOOMBERG EUROZONE PAB NR - 1C (EUR)

STRATEGY DESCRIPTION

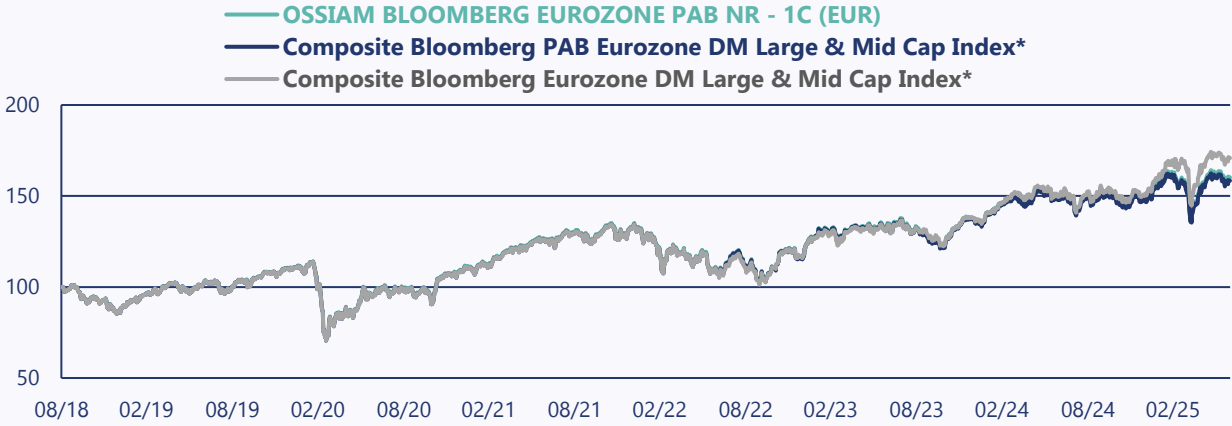
The investment objective of OSSIAM BLOOMBERG EUROZONE PAB NR fund (the "Fund") is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg PAB Eurozone DM Large & Mid Cap Net Return Index (the "Index"), a Bloomberg Equity Paris-Aligned Index expressed in EUR, calculated and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

PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION



Data calculated by Ossiam as of 30.06.2025. Source: Ossiam, Bloomberg.

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	-1.07	7.50	7.57	14.06	10.76	7.14
Index	-1.12	7.25	7.33	13.78	10.61	6.97
Investment Universe	-0.75	13.23	14.38	16.75	12.29	8.15

Data calculated by Ossiam as of 30.06.2025. Source: Ossiam, Bloomberg.

RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	Tracking Error	Sharpe Ratio	Max Drawdown %
Fund	18.55	-1.03	1.00	0.10	0.33	-38.02
Index	18.56	-1.22	1.00	---	0.32	-38.07
Investment Universe	18.43	---	---	---	0.39	-38.07

Data calculated by Ossiam as of 30.06.2025. 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. 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).

RISK INDICATOR



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 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 303 395 268
Share Class AUM	EUR 303 395 268
Net Asset Value	EUR 160.244
Number of Shares	1 893 329
Fund Base Currency	EUR
Share Class Currency	EUR
ISIN	LU1847674733
Inception Date	31.08.2018
Replication Method	Physical
Total Expense Ratio	0.17%

DEALING INFORMATION

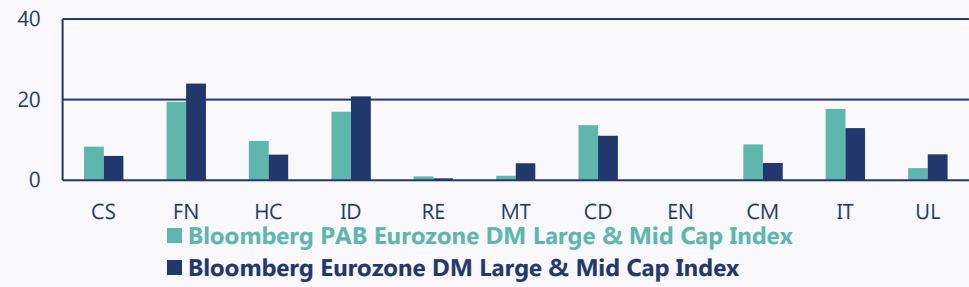
Cut-off¹ 3:00 pm Luxembourg time

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



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

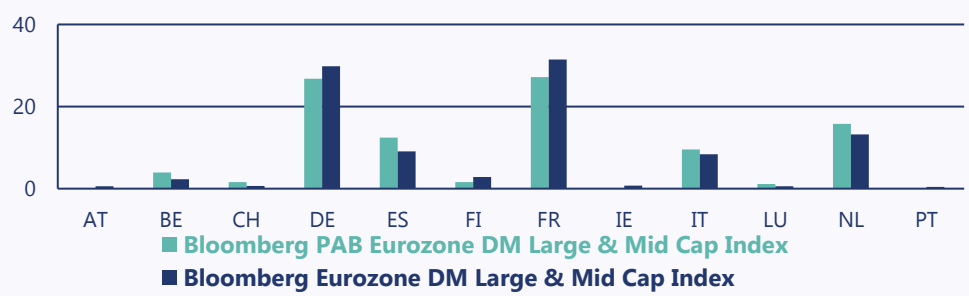
Ossiam/Bloomberg, calculation by Ossiam as of 30.06.2025.

TOP 10 HOLDING

	Bloomberg PAB Eurozone DM Large & Mid Index	Bloomberg Eurozone DM Large & Mid Cap Index
ASML HOLDING NV	6.04%	5.01%
SAP SE	5.67%	4.92%
SIEMENS AG	3.32%	3.25%
SCHNEIDER ELECTRIC SE	2.99%	2.36%
LVMH MOET HENNESSY LOUIS VUITT	2.77%	2.13%
L'OREAL SA	2.71%	1.97%
SANOFI SA	2.70%	1.95%
DEUTSCHE TELEKOM AG	2.65%	1.76%
ESSILORLUXOTTICA SA	2.17%	1.65%
BANCO SANTANDER SA	2.12%	1.35%

Ossiam/Bloomberg, calculation by Ossiam as of 30.06.2025.

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Ossiam/Bloomberg, calculation by Ossiam as of 30.06.2025.

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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

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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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