

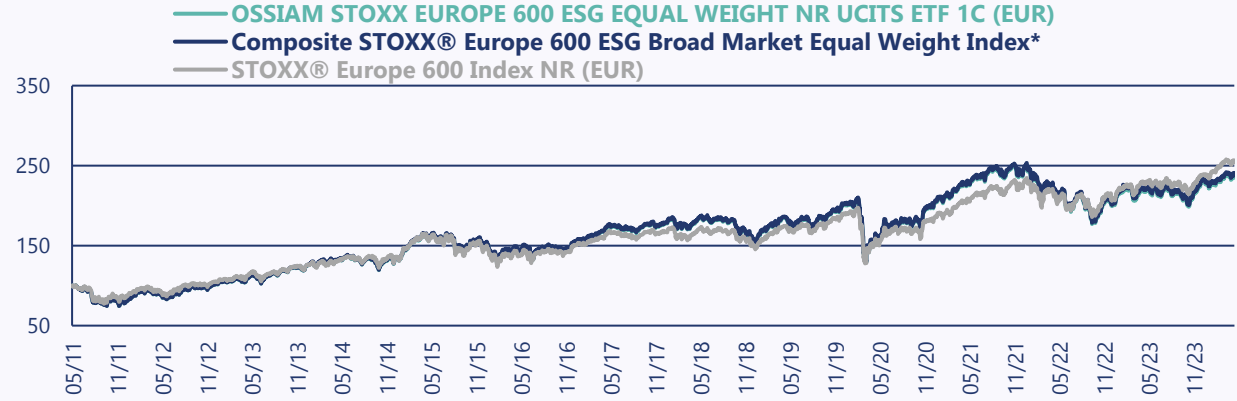
As of 30.04.2024

OSSIAM STOXX EUROPE 600 ESG EQUAL WEIGHT NR UCITS ETF 1C (EUR)

STRATEGY DESCRIPTION

The investment objective of the OSSIAM STOXX® EUROPE 600 ESG EQUAL WEIGHT NR fund (the “Fund”) is to replicate, before the Fund’s fees and expenses, the performance of the STOXX® EUROPE 600 ESG Broad Market Equal Weight Index Net Return EUR closing level, which screens securities for certain environmental, social and governance (ESG) criteria. The Fund is passively- managed. The STOXX® EUROPE 600 ESG EQUAL WEIGHT Index Net Return EUR (the “Index”) is a total return index (net dividends reinvested), calculated and published by STOXX (the “Index Provider”), expressed in EUR. The Index is the equally weighted version of the STOXX® Europe 600 ESG Broad Market index (the “Base Index”) which itself is the ESG version of the widely followed STOXX® Europe 600 index (the “Parent Index”). The Index has the same constituents as the Base Index (composed of 80% of the number of securities from the Parent Index in normal circumstances), and each company in the Index is allocated the same weight (1/480 or 0.2083% in normal circumstances), rebalanced quarterly. As such, sector exposures in the Index will differ from those of the Base and the Parent Index. For a detailed description of the Index, see section “Description of the Index” in the Fund Appendix of the Prospectus.

PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION



Data calculated by Ossiam as of 30.04.2024. Source: Ossiam, Refinitiv.

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	-0.91	2.96	7.72	1.64	5.10	6.89
Index	-0.95	2.90	7.63	1.76	5.20	6.98
Investment Universe	-0.97	6.60	11.18	7.60	7.86	7.50

Data calculated by Ossiam as of 30.04.2024. Source: Ossiam, Refinitiv.

RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	1Y Tracking Error %	Sharpe Ratio	Max Drawdown %
Fund	17.48	-0.88	1.04	0.10	0.38	-38.12
Index	17.48	-0.79	1.04	---	0.39	-38.15
Investment Universe	16.52	---	---	---	0.44	-35.36

Data calculated by Ossiam as of 30.04.2024. 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: Please note that the fund is subject to specific risks such as index risk, derivative risk and counterparty risk, in addition to common market risk. 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 Information Document and Prospectus prior to investing.

*The funds switched of name and Index : Previously Ossiam STOXX® Europe 600 Equal Weight NR is now Ossiam STOXX® Europe 600 ESG Equal Weight NR; The Reference Index was STOXX® Europe 600 Equal Weight Index Net Return EUR until January 23th 2022 and is now STOXX® Europe 600 ESG Broad Market Equal Weight Index Net Return EUR.

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	STOXX® Europe 600 ESG Broad Market Equal Weight Index (EUR)
Investment Universe	STOXX® Europe 600 Index NR (EUR)
Bloomberg Ticker	SXRESGBE Index
Inception Date	28.10.2010
Asset Class	Equity
Rebalancing Frequency	Quarterly

FUND DATA

Custodian	State Street Bank International GmbH, Luxembourg Branch
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
SFDR Classification	Article 8
Type	Passive ETF
Dividends	Reinvested
Fund Total AUM	EUR 119 660 941
Share Class AUM	EUR 119 660 941
Net Asset Value	EUR 119.824
Number of Shares	998 642
Fund Base Currency	EUR
Share Class Currency	EUR
ISIN	LU0599613147
Inception Date	16.05.2011
Replication Method	Physical
Total Expense Ratio	0.30%

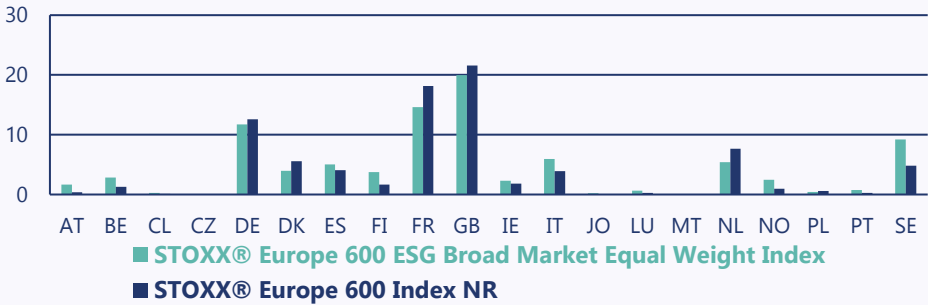
DEALING INFORMATION

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.

London Exchange in EUR	S6EW LN
London Exchange in GBP	L6EW LN
XETRA in EUR	OSX6 LN
Euronext Paris in EUR	S6EW FP
SIX Swiss Exchange in EUR	S6EW SW
Borsa Italiana in EUR	S6EW IM

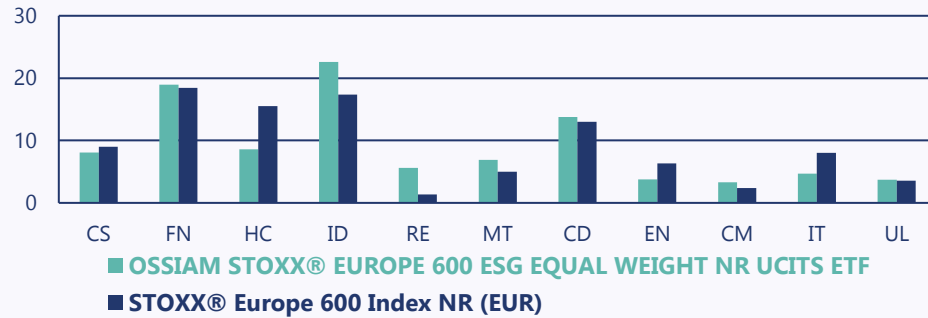
GEOGRAPHICAL ALLOCATION



AT: Austria • BE: Belgium • CH: Switzerland • CL: Chile • CZ: Czech Republic • DE: Germany • DK: Denmark • ES: Spain • FI: Finland • FR: France • GB: United Kingdom • IE: Ireland • IT: Italy • JO: Jordan • LU: Luxembourg • MT: Malta • NL: Netherlands • NO: Norway • PL: Poland • PT: Portugal • SE: Sweden

Data calculated by Ossiam as of 30.04.2024. Source: Ossiam, Refinitiv.

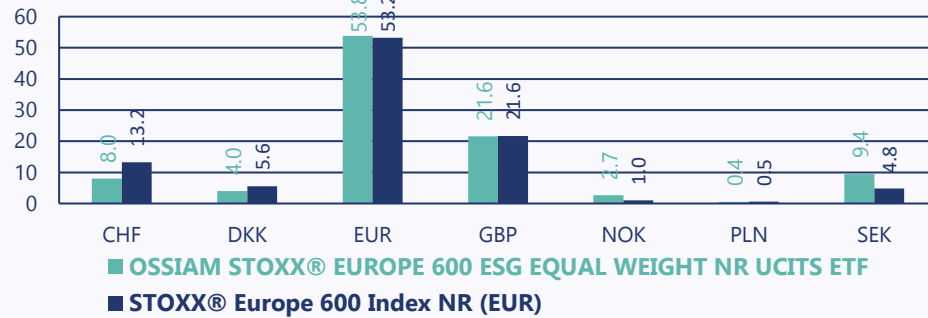
SECTOR ALLOCATION



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

Data calculated by Ossiam as of 30.04.2024. Source: Ossiam, Refinitiv.

CURRENCY ALLOCATION



CHF: Swiss Franc • DKK: Danish krone • EUR: Euro • GBP: British Pound • NOK: Krona Norwegia • PLN: Polish Zloty • SEK: Swedish Krona

Data calculated by Ossiam as of 30.04.2024. Source: Ossiam, Refinitiv.

TOP 10 HOLDING OF THE INDEX

	STOXX® Europe 600 ESG Broad Market Equal Weight Index	STOXX® Europe 600 Index NR
ANGLO AMERICAN PLC	0.29%	0.36%
GALP ENERGIA SGPS SA	0.29%	0.09%
BANCO DE SABADELL SA	0.28%	0.09%
SIEMENS ENERGY AG	0.28%	0.12%
KONINKLIJKE PHILIPS NV	0.27%	0.18%
BPER BANCA	0.27%	0.05%
BOLIDEN AB	0.27%	0.08%
RUBIS SCA	0.27%	0.03%
ZALANDO SE	0.26%	0.05%
COMMERZBANK AG	0.26%	0.14%

Data calculated by Ossiam as of 30.04.2024. Source: Ossiam, Refinitiv.

CONTACT / INFO

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75017 PARIS - FRANCE

This is a marketing communication. Please refer to the prospectus of the UCITS and to the KIID/KID, available free of charge at www.ossiam.com before making any final investment decisions.

Ossiam Lux (the SICAV) composed of several separate sub-funds (each constituting a “Fund”). The SICAV has received visa of the Supervisory Commission of the Financial Sector of the Grand Duchy of Luxembourg. The SICAV has appointed Ossiam as its management company responsible for the financial management of the funds, the administration and distribution of the SICAV. The Management Company has appointed State Street Bank International GmbH, Luxembourg Branch, as Administrator Agent, Paying Agent, Domiciliary Agent and Corporate Agent, and Registrar and Transfer Agent of the SICAV. Ossiam, a subsidiary of Natixis Investment Managers is authorized by the Autorité des Marchés Financiers as a Portfolio Management Company under number GP-10000016. The accuracy, completeness, or appropriateness of information from external sources is not guaranteed, although it has been compiled from reliable, reputable sources. When provided in the UK, this document is distributed for information purposes only to Professional Clients or Eligible Counterparties for the purposes of the FCA Handbook and may not be relied or acted upon by any other person.

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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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