

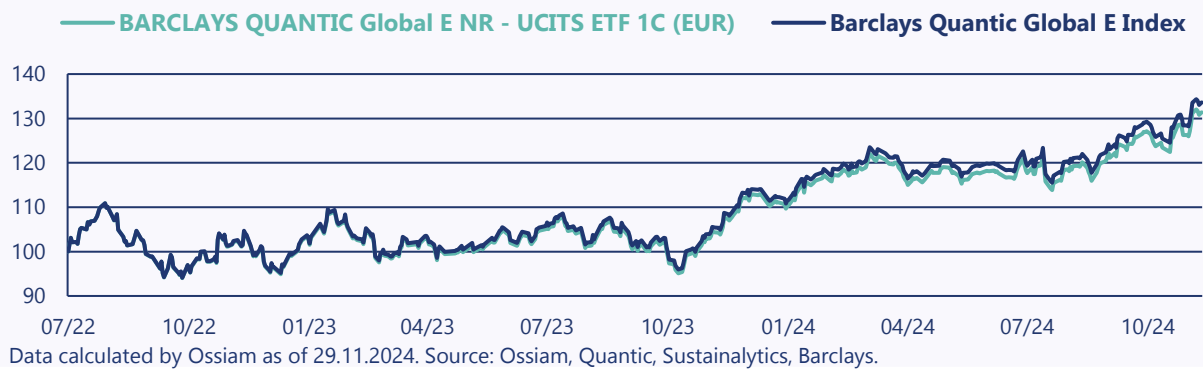
As of 29.11.2024

**Barclays Quantic Global E NR UCITS ETF 1C (EUR)**

**STRATEGY DESCRIPTION**

The investment objective of the Barclays Quantic Global E NR (the "Fund") is to replicate, before deduction of the Fund's fees and expenses, the performance of the Barclays Quantic Global E Index (the "Index"), expressed in EUR. The Index is a Barclays index designed jointly with Quantic Financial Solutions GmbH and calculated by Solactive AG. The Index invests in global developed market equities, selected on the basis of the highest fundamental scores provided by Quantic and their environmental risk rating provided by Sustainalytics.

**PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION**



**NET PERFORMANCES**

|              | MTD PERF % | YTD PERF % | 1-YEAR PERF % | 3-YEARS ANN. PERF % | 5-YEARS ANN. PERF % | ANN. SINCE INCEPTION % |
|--------------|------------|------------|---------------|---------------------|---------------------|------------------------|
| <b>Fund</b>  | 6,42       | 16,31      | 24,49         | ---                 | ---                 | 12,21                  |
| <b>Index</b> | 6,49       | 17,13      | 25,42         | ---                 | ---                 | 13,03                  |

Data calculated by Ossiam as of 29.11.2024. Source: Ossiam, Quantic, Sustainalytics, Barclays.

**RISK PARAMETERS SINCE FUND INCEPTION**

|              | Ann. Volatility % | Ann. Alpha % | Beta | Tracking Error | Sharpe Ratio | Max Drawdown % |
|--------------|-------------------|--------------|------|----------------|--------------|----------------|
| <b>Fund</b>  | 17,05             | -6,69        | 1,10 | 0,10           | 0,54         | -15,25         |
| <b>Index</b> | 17,07             | -5,89        | 1,10 | ---            | 0,59         | -15,17         |

Data calculated by Ossiam as of 29.11.2024. Source: Ossiam, Quantic, Sustainalytics, Barclays.

**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 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. 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.

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**



The Share Class is ranked 5 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**

|                              |                                 |
|------------------------------|---------------------------------|
| <b>Name</b>                  | Barclays Quantic Global E Index |
| <b>Bloomberg Ticker</b>      | BXIIQUAE Index                  |
| <b>Inception Date</b>        | 09.04.2019                      |
| <b>Asset Class</b>           | Equity                          |
| <b>Rebalancing Frequency</b> | Bi-monthly                      |

**FUND DATA**

|                             |   |
|-----------------------------|---|
| <b>Custodian</b>            | State Street Bank International GmbH, Luxembourg Branch |
| <b>Legal Form</b>           | Sub fund of Ossiam Lux SICAV                            |
| <b>UCITS</b>                | Yes   |
| <b>SFDR Classification</b>  | Article 8   |
| <b>Type</b>                 | Passive ETF   |
| <b>Dividends</b>            | Reinvested  |
| <b>Fund Total AUM</b>       | USD 75 731 541  |
| <b>Share Class AUM</b>      | EUR 75 731 541  |
| <b>Net Asset Value</b>      | EUR 131,344   |
| <b>Number of Shares</b>     | 576 591   |
| <b>Fund Base Currency</b>   | EUR   |
| <b>Share Class Currency</b> | EUR   |
| <b>ISIN</b>                 | LU2491211004  |
| <b>Inception Date</b>       | 19.07.2022  |
| <b>Replication Method</b>   | Synthetic   |
| <b>Total Expense Ratio</b>  | 0,70%   |

**DEALING INFORMATION**

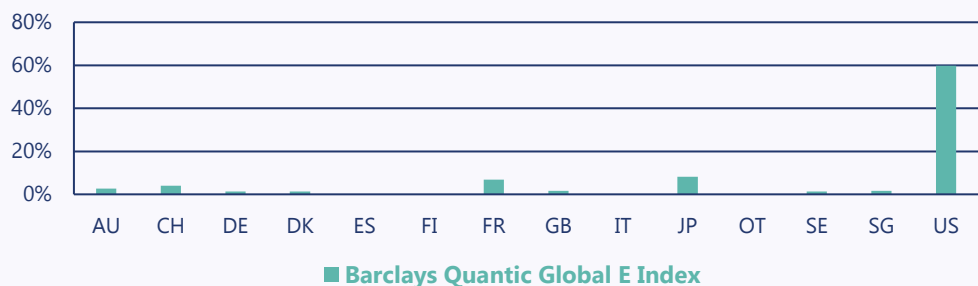
**Cut-off<sup>1</sup>** 5:00 pm Luxembourg time prior the dealing day

**Minimum Investment (on the secondary market)** 1 Share

<sup>1</sup>Subscription on the primary market only for Authorised Participants and approved investors.

**Deutsche Boerse in EUR** BQGE GY

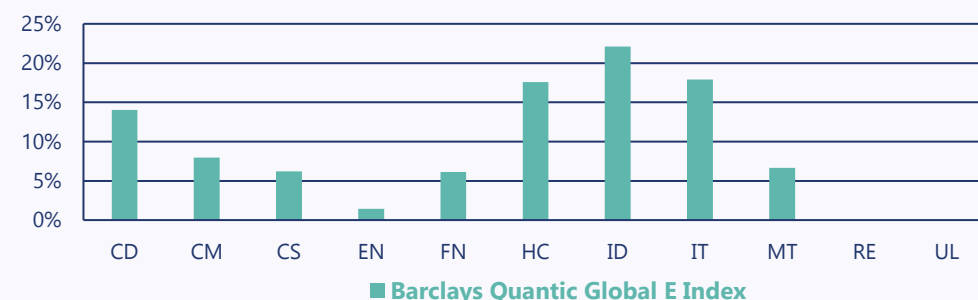
## GEOGRAPHIC ALLOCATION



AU: Australia • CH: Switzerland • DE: Germany • DK: Denmark • ES: Spain • FI: Finland • FR: France • GB: United Kingdom • IT: Italia • JP: Japan • OT: Other • SE: Sweden • SG: Singapore • US: United States

Data calculated by Ossiam as of 29.11.2024. Source: Ossiam, Quantic, Sustainalytics, Barclays.

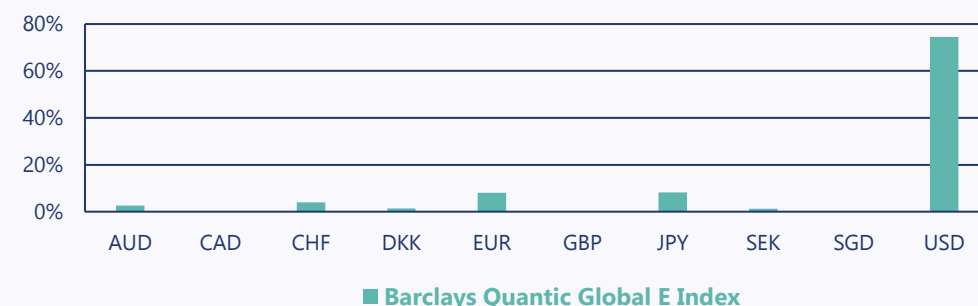
## SECTOR ALLOCATION



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

Data calculated by Ossiam as of 29.11.2024. Source: Ossiam, Quantic, Sustainalytics, Barclays.

## CURRENCY ALLOCATION



AUD: Australian dollar • CAD: Canadian dollar • CHF: Swiss Franc • DKK: Danish krone • EUR: Euro • GBP: British Pound • JPY: Yen • SEK: Swedish krona • SGD: Singapore dollar • USD: US dollar

Data calculated by Ossiam as of 29.11.2024. Source: Ossiam, Quantic, Sustainalytics, Barclays.

## TOP 10 HOLDING

Barclays Quantic Global E Index

|                               |       |
|-------------------------------|-------|
| SHOPIFY INC                   | 2,01% |
| NETFLIX INC                   | 1,79% |
| CAPITAL ONE FINANCIAL CORP    | 1,73% |
| LIVE NATION ENTERTAINMENT INC | 1,72% |
| COPART INC                    | 1,65% |
| FORTINET INC                  | 1,64% |
| SEA LTD                       | 1,63% |
| WILLIAMS-SONOMA INC           | 1,62% |
| DEERE & CO                    | 1,62% |
| SALESFORCE INC                | 1,61% |

Data calculated by Ossiam as of 29.11.2024. Source: Ossiam, Quantic, Sustainalytics, Barclays.

## CONTACT / INFO

www.ossiam.com  
mail: info@ossiam.com  
Tel: +33 1 84 79 42 70  
36 rue Brunel  
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](http://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.

For investors in Switzerland : The fund's representative and paying agent in Switzerland is CACEIS Investor Services Bank S.A., Esch-sur-Alzette, Zurich Branch, Bleicherweg 7, CH-8027 Zurich.

The KID/KIID in English, as well as the prospectus in English, are available free of charge on our website [www.ossiam.com](http://www.ossiam.com)

**ESG Investing Methodological Limits :** 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 Ossiam'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 Ossiam 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 Ossiam 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.

Quantic Financial Solutions GmbH is not the issuer or producer of the Index "Barclays QUANTIC Global E" and has no responsibilities, obligations or duties to investors in the Index "Barclays QUANTIC Global E", except in connection with their distribution pursuant to an agreement with Ossiam. The "Barclays QUANTIC Global E" Index is not sponsored, endorsed, sold or promoted by Quantic Financial Solutions GmbH. Investors acquire the products from Ossiam Lux and investors neither acquire any interest in the Indices nor enter into any relationship of any kind whatsoever with Quantic Financial Solutions GmbH upon making an investment in the Products. The Products are not sponsored or endorsed by Quantic Financial Solutions GmbH and Quantic Financial Solutions GmbH makes no representation regarding the suitability or advisability of the Products or use of the Indices or any data included therein.

Quantic Financial Solutions GmbH does not guarantee the adequacy, accuracy and/or completeness of the "Barclays QUANTIC Global E" Index, or any data or methodology either included therein or upon which it is based. Quantic Financial Solutions GmbH shall not be liable for any errors, omissions, or interruptions therein, and makes no warranties, express or implied, as to performance or results experienced by any party from the use of "Barclays QUANTIC Global E" Index and any information included therein or upon which it is based, and expressly disclaims all warranties of merchantability or fitness for a particular purpose with respect thereto, and shall not be liable for any claims or losses of any nature in connection with the use of the "Barclays QUANTIC Global E" Index or such information, including but not limited to, lost profits or punitive or consequential damages.

Access to the products and services described in this document may be subject to restrictions with respect to certain individuals or in certain countries. None of the products or services shall be presented by Ossiam to any persons if it is prohibited under the laws of their country of origin or any other country that concerns them. The same applies for countries for which Ossiam has not applied for marketing authorization.