

As of 28.01.2025

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



Data calculated by Ossiam as of 28.01.2025. Source: Ossiam, Quantic, Sustainalytics, Barclays.

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	4.42	4.42	17.66	---	---	12.02
Index	4.48	4.48	18.54	---	---	12.85

Data calculated by Ossiam as of 28.01.2025. Source: Ossiam, Quantic, Sustainalytics, Barclays.

RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	Tracking Error	Sharpe Ratio	Max Drawdown %
Fund	16.82	-6.55	1.09	0.10	0.54	-15.25
Index	16.83	-5.75	1.09	---	0.58	-15.17

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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



We have classified the Fund in risk class 5, which is a medium-high risk class. In other words, the potential losses linked to the product's future results are at a medium-high level, and if the situation were to deteriorate on the markets, it is possible that our ability to pay you will likely 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	Barclays Quantic Global E Index
Bloomberg Ticker	BXIIQUAE Index
Inception Date	09.04.2019
Asset Class	Equity
Rebalancing Frequency	Bi-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
Type	Passive ETF
Dividends	Reinvested
Fund Total AUM	USD 79 914 498
Share Class AUM	EUR 79 914 498
Net Asset Value	EUR 133.297
Number of Shares	599 523
Fund Base Currency	EUR
Share Class Currency	EUR
ISIN	LU2491211004
Inception Date	19.07.2022
Replication Method	Synthetic
Total Expense Ratio	0.70%

DEALING INFORMATION

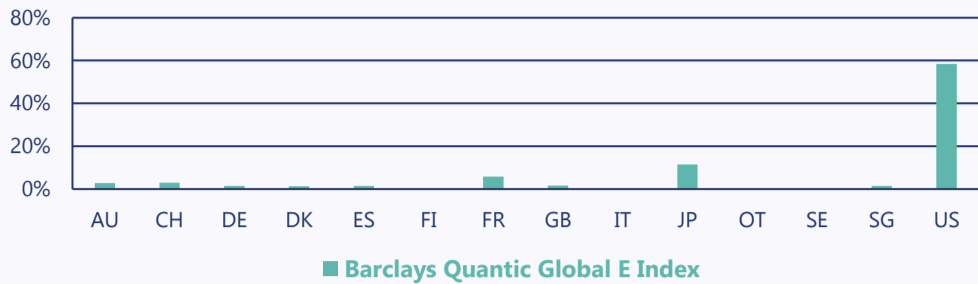
Cut-off¹ 5:00 pm Luxembourg time prior the dealing day

Minimum Investment (on the secondary market) 1 Share

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

Deutsche Boerse in EUR BQGE GY

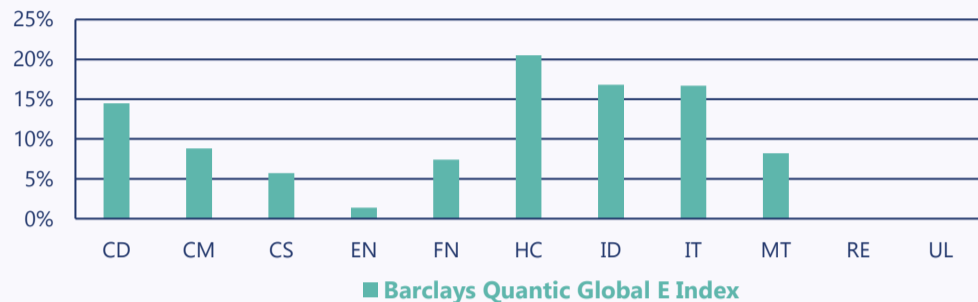
GEOGRAPHIC ALLOCATION



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

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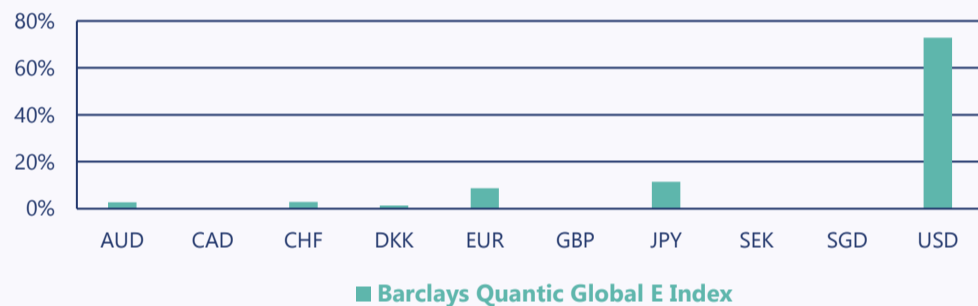
SECTOR ALLOCATION



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 28.01.2025. 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

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TOP 10 HOLDING

Barclays Quantic Global E Index

CVS HEALTH CORP	1.75%
CNH INDUSTRIAL NV	1.60%
ABBOTT LABORATORIES	1.60%
WILLIAMS-SONOMA INC	1.56%
NINTENDO CO LTD	1.56%
ESSILORLUXOTTICA SA	1.55%
DEERE & CO	1.55%
CAPITAL ONE FINANCIAL CORP	1.55%
CDW CORP/DE	1.54%
AGILENT TECHNOLOGIES INC	1.54%

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CONTACT / INFO

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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.

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 KIID/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 : 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.

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