

This document provides you with key investor information about this Fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this Fund. You are advised to read it so you can make an informed decision about whether to invest.

BARCLAYS QUANTIC GLOBAL E NR (UCITS ETF 1C (EUR) ISIN: LU2491211004) a sub-fund of OSSIAM LUX SICAV

Management Company: Ossiam, part of the Natixis group of companies

Objectives and Investment Policy

Investment objective:

The investment objective of Barclays Quantic Global E NR fund (the "Fund") is to replicate, before the Fund's fees and expenses, the performance of the Barclays Quantic Global E Index (the "Index", ticker: BXIIQUAE) closing level.

The Index is expressed in Euro (EUR) and calculated by Solactive AG. The Index is published by Barclays Bank PLC and co-designed with Quantic.

The Index invests in global developed market stocks, selected based on the highest fundamental scores from Quantic, and subject to minimum liquidity criteria. The Index then excludes stocks without Environmental risk rating from Sustainalytics, involved in controversial businesses, non-compliant with the United Nations Global Compact, or in the bottom 50% ranked by Environmental risk rating within each industry.

Every other month, the Index selects stocks with the highest signals from Quantic and invests 50 out of 70 of the equal-weighted basket (approximately 70%) in North America and 20 (approximately 30%) in other countries.

Quantic uses their model to bi-monthly send signals for the Index to be calculated. The Index is fully rules-based.

The replicated Index is net of fees.

The anticipated level of tracking error in normal conditions is 1.00% over a one-year period.

For more details, please refer to the "Index Methodology" of the Fund in the Prospectus.

Investment policy:

In order to achieve its investment objective, the Fund will use a combination of swaps with the objective of tracking the Index performance through synthetic replication.

In that case, the Fund will invest in a portfolio of assets, the performance, or the value of which will be exchanged against the performance or the value of the Index or a related index, or a portfolio of its constituents through a combination of swap agreements with a swap counterparty. This method implies a counterparty risk as described in the below Risk and Reward Profile. The net asset value per share of the Fund will therefore increase (or decrease) according to the evolution of the Index.

The counterparty to the swaps will be Barclays Bank Ireland PLC which is a first-class financial institution that specialises in this type of transaction. The Management Company has not undertaken and will not undertake any formal Request for Proposal (RFP) to select this financial counterparty.

The Fund invests in equity securities, equity rights and depositary receipts, which constitute the eligible assets.

In addition, and on an ancillary basis, the Fund may use other derivatives for hedging and investment purposes and enter into securities lending and borrowing transactions as well as repurchase agreement transactions, as described under "Use of Derivatives, Special Investment and Hedging Techniques" in the Prospectus.

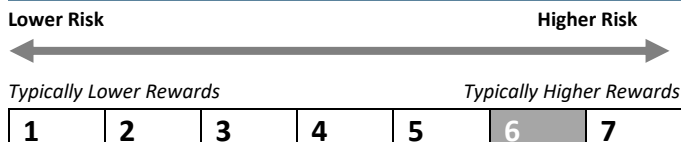
The Reference Currency of the Fund is the Euro.

The UCITS ETF 1C (EUR) shares may only be subscribed and redeemed by investors through their usual intermediary and authorized participants on any Dealing Day. Please contact your intermediary for additional information.

The UCITS ETF 1C (EUR) Share Class is an accumulating Share Class, therefore income derived from the Fund is reinvested. Please refer to the section entitled "Subscription, Transfer, Conversion and Redemption of shares" and the section entitled "Practical information" of the Fund Appendix in the Prospectus for additional information.

Recommendation: this Fund may not be appropriate for investors who plan to withdraw their money within less than 5 years.

Risk and Reward Profile



The Share Class is ranked 6 on the synthetic risk and reward indicator scale, which is based on historical data. Due to its exposure to equity markets, the Share Class may experience significant volatility, as expressed by its 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 Share Class. The lowest category does not mean "risk free".

Special Risk Considerations

Index Risk:

The value of the Fund's Shares is linked to the Index, the value of which may rise or fall. Hence, investors should note that the value of their investment could fall as well as rise and they should accept that there is no guarantee that the underlying methodology of the Index will indeed result in a return above any comparable investment strategy or that they will recover their initial investment.

ESG risk: There is a risk that ESG Investments may underperform the value of the broad market. ESG information from third-party data providers may be incomplete inaccurate or unavailable. As a result, there is a risk that the Management Company may incorrectly assess a security or issuer, resulting in the incorrect inclusion or exclusion of a security in the portfolio of a Fund.

Derivatives and counterparty risk: The Funds may enter into listed and unlisted derivative contracts in order to have an exposure to underlying assets or to protect their direct assets. Payments on these contracts vary with changes of the value of the underlying assets. These contracts may cause the Funds to have a higher market exposure than they would have otherwise, which may in some cases increase losses.

Unlisted contracts are agreed with a specific counterparty. If the counterparty goes into liquidation or fails or defaults on the contract the Fund could suffer a loss. Because they are not listed, these contracts can be difficult to price.

Geographic concentration risk: Funds that concentrate investments in certain geographic regions may suffer losses, particularly when the economies of those regions experience difficulties or when investing in those regions become less attractive. Moreover, the markets in which the funds invest may significantly be affected by adverse political, economic or regulatory developments.

Please refer to the section entitled "General risk considerations" of the Prospectus for additional details on risks.

Charges for this Share Class

The charges you pay are used to pay the costs of running the Fund, including the costs of marketing and distributing it. These charges reduce the potential growth of your investment.

Charges by Share Class - Share Class UCITS ETF 1C (EUR)

One-Off charges taken before or after you invest

| | |
|---------------------|--|
| Entry Charge | Maximum Sales Charge 3.00% |
| | Maximum Replication Charge for Subscriptions payable to the Fund 1.00% |
| Exit Charge* | Maximum Redemption Charge 3.00% |
| | Maximum Replication Charge for Redemption payable to the Fund 1.00% |

This is the maximum that might be taken out of your money before it is invested or before the proceeds of your investment are paid out.

Charges taken from the Share Class over a year

| | |
|-------------------------|------------|
| Ongoing Charges: | 0.70% p.a. |
|-------------------------|------------|

Charges taken from the Share Class under certain specific conditions

| | |
|-------------------------|------|
| Performance Fee: | None |
|-------------------------|------|

The entry and exit charges shown are maximum figures. In some cases you might pay less – you can find this out from your financial adviser.

* An additional levy up to 2.00% may be applied to an investor engaging in excessive trading or market timing practices.

The ongoing charges figure is based on forecast expenses. This figure may vary from year to year. It excludes the portfolio transaction costs, except in the case of an entry/exit charge paid by the SICAV when buying or selling units in another collective investment undertaking.

For more information about charges, please refer to chapters “Charges and Expenses” and “Subscription, transfer, conversion and redemption of shares” of the Fund’s Prospectus, which is available at www.ossiam.com.

Past Performance

There are insufficient data to provide a useful indication of past performance to investors of this share class.

Past performance is not a reliable indicator of future performance.

Date of creation of Fund: to be determined by the Board

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Practical Information

Fund’s Depository and Administrative Agent:

State Street Bank International GmbH, Luxembourg Branch
49, avenue J.F. Kennedy
L-1855 Luxembourg

Management Company:

Ossiam
6, place de la Madeleine
75008 Paris, France

Dealing Deadline: 5.00p.m. (Luxembourg time) on prior dealing day

The information on the portfolio of the Fund is disclosed in the annual and semi-annual reports of the Fund. You may also find more detailed information on www.bloomberg.com.

Additional information about the SICAV and the Fund (including English and French versions of the full prospectus, reports and accounts for the entire SICAV), procedure for the exchange of Shares from one sub-fund to another sub-fund, may be obtained free of charge at the registered office of the Management Company or of the Depository and Administrative Agent. Price per Share of the Fund may be obtained at www.ossiam.com or at the registered office of the Management Company or of the Administrative Agent.

The details of the up-to-date remuneration policy of the Management Company, including a description of how remuneration and benefits are calculated, are available on www.ossiam.com. A paper copy will be made available free of charge upon request.

Assets and liabilities of each sub-fund are segregated, therefore the rights of investors and creditors concerning a sub-fund are limited to the assets of that sub-fund, unless otherwise provided in the constitutional documents of the SICAV. This Fund might be subject to specific tax treatment in Luxembourg. Depending on your own country of residence, this might have an impact on your investment. For further details, please contact an adviser. This Fund qualifies as “equity fund pursuant to German Investment Act”, as further described under “Taxation” in the Prospectus.

| Share Class | ISIN | Types of investors | Currency | Minimum Subscription Requirements | Minimum Redemption Requirements | Dividend Policy |
|--------------------|--------------|--------------------|----------|-----------------------------------|---------------------------------|-----------------|
| UCITS ETF 1C (EUR) | LU2491211004 | All investors* | Euro | €2,000,000 | €2,000,000 | Accumulating |

* Subscriptions on the primary market only for Authorized Participants and approved investors.

Ossiam may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the Prospectus for the Fund.

Disclaimer Quantic: 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”. The “Barclays QUANTIC Global E” Index is not sponsored, endorsed, sold or promoted by Quantic Financial Solutions GmbH. 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.

The Fund is authorized in Luxembourg and regulated by the *Commission de Surveillance du Secteur Financier* (CSSF).

Ossiam is authorized in France and regulated by the *Autorité des marchés financiers* (AMF).

This key investor information is accurate as 13 June 2022.