

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.

## OSSIAM BLOOMBERG JAPAN PAB NR (UCITS ETF H1C (EUR HEDGED) ISIN: LU1655103726) 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 OSSIAM BLOOMBERG JAPAN PAB NR fund (the "Fund") is to replicate, before the Fund's fees and expenses, the performance of the Bloomberg PAB Japan Large & Mid Cap Net Return Index (the "Index") closing level.

The Fund is a financial product that pursuant to Article 9(3) of the Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector (the "SFDR Regulation") aims at reducing carbon emissions through the replication of the Index.

The Index is a Bloomberg Global Equity Paris-Aligned Index, which aims to provide:

- a **relative decarbonization**, with a long-term return by investing in an equity portfolio seeking at least a 50% greenhouse gases (GHS) intensity reduction, compared to its parent index, here the Bloomberg Global Japan Developed Markets Large-Mid EUR Index (the "Parent Index"), and
- a **self-decarbonization**, with per annum at least 7% GHS intensity reduction on average.

The Index is expressed in Japanese Yen (JPY).

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

The Index is calculated and published by Bloomberg (the "Index Provider"). For a detailed description of the Index, see section "Description of the Index" in the Prospectus.

#### Investment policy:

In order to achieve its investment objective, the Fund will primarily invest, through physical replication, in all or part of the equity securities comprised in the Index and in substantially the same weights as in the Index (Investable Universe")

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

The Fund excludes from the Investable Universe companies that meet exclusion criteria baseline or activity exclusion, as defined in the Index Provider's methodology (e.g., violation of the United Nations Global Compact principles).

The remaining eligible companies will be weighted following an optimisation process applied at each rebalancing with the underlying objective to minimize the ex-ante tracking error relative to the parent index under constraints such as decarbonisation trajectory in line with PAB regulation.

The requirements of the EU Taxonomy "Do no Significant Harm" principle shall also be respected.

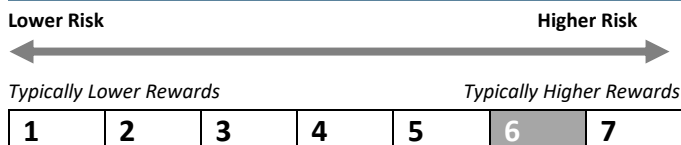
In addition, and on an ancillary basis, the Fund may use other derivatives for hedging and investment purposes, as described under "Use of Derivatives, Special Investment and Hedging Techniques" in the Prospectus.

The Reference Currency of the Fund is the Japanese Yen.

The UCITS ETF H1C (EUR HEDGED) shares are listed for trading on one or more stock exchanges and investors may buy or sell Shares through their usual broker on any trading day of the relevant stock exchange(s) which is also a Dealing Day or, through a fund platform. Please contact your broker for additional information. The UCITS ETF H1C (EUR HEDGED) 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".

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

#### 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.

#### Geographic concentration risk

The Fund that concentrates 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 Fund invests may be significantly affected by adverse political, economic or regulatory developments.

#### Currency risk at Share Class level

For unhedged Share Classes denominated in currencies different from the replicated Index, the Share Class value is impacted by the fluctuations of the exchange rate between the Shares Class currency and the Reference Currency, which can generate additional volatility at the Share Class level.

#### EU PAB risk

The Index has been selected because its methodology is designed to comply with "EU Paris-aligned benchmarks" ("EU PAB") criteria. The Index Provider is in charge of ensuring the EU PAB alignment of the Index. However, as the Index is impacted by market movements and long-term carbon emissions of issuers, there is a risk that the Index fail to fulfil the minimum standards of EU PAB.

## 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

<b>Entry Charge</b>	Maximum Sales Charge 3.00%
	Maximum Charge for Subscriptions payable to the Fund 1.00%
<b>Exit Charge*</b>	Maximum Redemption Charge 3.00%
	Maximum Charge for Redemptions 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:** 0.25% p.a.

#### Charges taken from the Share Class under certain specific conditions

**Performance Fee:** None

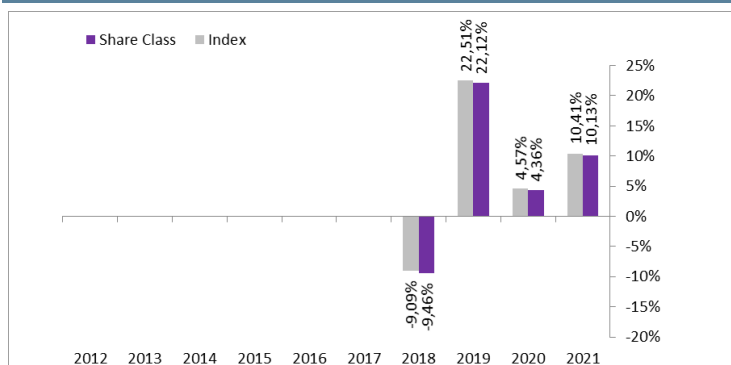
The **entry** and **exit charges** shown are maximum figures. In some cases you might pay less – you can find this out from your financial adviser.

\* 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 expenses for the year ending December 2021. 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](http://www.ossiam.com).**

## Past Performance



Past performance is not a reliable indicator of future performance.

Date of creation of Fund: November 14, 2017

Date of creation of Share Class: November 14, 2017

The Index is computed using the performance of the MSCI Japan index until 29/06/2022 and the performance of the Bloomberg PAB Japan Large & Mid Cap Net Return Index afterwards. This computation method reflects the change of replicated index that became effective on the Share Class at the close of 30/06/2022.

## 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 Indicative Net Asset Value of the Fund is calculated on an end-of-the-day time basis. 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](http://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](http://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](http://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 H1C (EUR HEDGED)	LU1655103726	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.

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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 of June 13<sup>th</sup> 2022.