

## KEY INFORMATION DOCUMENT

This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.

### OSSIAM EUROPE ESG MACHINE LEARNING - 2C (EUR)

**Name of fund initiator : Ossiam**

**ISIN : LU0811899946**

Contact: [www.ossiam.com](http://www.ossiam.com)

Call +33 1 84 79 42 70 for further information

The Commission de Surveillance du Secteur Financier (CSSF) is responsible for supervising Ossiam with regard to this Key Information Document.

Ossiam is registered in France under n°GP-10000016 and regulated by the AMF.

**Date of production : 31/12/2025**

#### 1. What is this product ?

**Product Type :** The Fund is an actively managed Undertaking for Collective Investment in Transferable Securities (UCITS) under Luxembourg law, constituted as a sub-fund of a Société d'Investissement à Capital Variable (SICAV).

**Maturity :** This product has no specific maturity date. However, this product may be dissolved or merged, in which case you will be informed by any appropriate means provided for by the regulations.

**Objectives :** The objective of the Fund is to deliver the net total return of a selection of equities which are listed in Europe while consistently integrating environmental, social and governance ("ESG") matters.

**Investment Policy :** In order to achieve its investment objective, the Fund can use total return swaps with the objective of delivering synthetically the performance of a portfolio of equities which are selected and weighted as detailed under the investment strategy. This method implies a counterparty risk as described in the Risk and Reward Profile section in the Prospectus. The net asset value per share of the Fund will therefore increase (or decrease) according to the evolution of the portfolio of equities. The counterparty to the swaps will be a first-class financial institution that specialises in this type of transaction. The Fund may also enter into multiple swap agreements with multiple swap counterparties with the same characteristics as previously described. Alternatively, the Fund can invest directly in all or part of the equity securities which are selected by applying the investment strategy described in the Prospectus. In any case, the Fund will be invested in for a minimum of 75% in equities or rights issued by companies having their registered office in the European Economic Area, excluding Liechtenstein. 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 Euro. The Fund is actively managed and will only use its benchmark, the Solactive Europe 600 Index NTR (the "Benchmark") for performance and carbon emission comparison purposes. The Fund's portfolio composition is therefore not constrained by the Benchmark. The Management Company may invest in securities not included in the Benchmark based on the active Investment Strategy further described in the Prospectus. The Fund's holdings may deviate significantly from the Benchmark's constituents, as the Benchmark will not be used as a universe from which to select securities.

**Allocation of distributable amounts :** Capitalization.

**Intended Investors :** The Fund is intended for retail investors with the ability to bear losses up to the amount invested in the Fund.

**Depositary :** State Street Bank International GmbH, Luxembourg Branch.

**Additional information :** The Fund's prospectus and annual and semi-annual reports are available on the management company's website and free of charge on written request to [info@ossiam.com](mailto:info@ossiam.com). The net asset value is available on the management company's website. [www.ossiam.com](http://www.ossiam.com)



## Composition of costs

This table shows the impact each year of the different types of costs on the investment return you might get at the end of the recommended holding period and the meaning of the different cost categories.

			<b>If you cash in after 1 year</b>
<b>One-off costs</b>	<b>Entry costs*</b>	Up to 4.00% of the amount you pay when entering this investment.	EUR 400
	<b>Exit costs*</b>	Up to 4.00% of the amount you pay when exiting this investment.	EUR 400
<b>Ongoing costs</b>	<b>Portfolio transaction costs</b>	0.28% of the value of your investment per year.	EUR 28
	<b>Other ongoing costs</b>	0.45% of the value of your investment per year.	EUR 45
<b>Incidental costs</b>	<b>Performance fees</b>	There is no performance fee for this product.	---
	<b>Carried interests</b>	There is no carried interest for this product.	---

## 5. How long should I hold it and can I take my money out earlier ?

### Recommended holding Period : 5 Years.

This product has no required minimum Recommended Holding Period (RHP) but is designed for long term investment. Any investment should be considered according to your specific investment needs and appetite for risk. Ossiam does not consider the suitability or appropriateness of this investment for your personal situation. If you are in any doubt about the suitability of this product to your needs, you should seek professional advice.

### Processing requests :

Subscription and redemption orders are received no later than 3:00 p.m. (Luxembourg time). For further information, please refer to the Prospectus and/or contact your broker.

## 6. How can I complain ?

You may make a complaint about the product or the conduct of (i) the Management Company (ii) a person who provides advice about the product, or (iii) a person who sells the product by sending an e-mail or a letter to the following persons, as appropriate :

- If your complaint concerns the product itself or the conduct of the Management Company : please contact the Management Company, by post, at 36 rue Brunel 75017 Paris (France) for the attention of OSSIAM - Compliance or by e-mail at [info@ossiam.com](mailto:info@ossiam.com). A complaints handling procedure is available on the management company's website [www.ossiam.com](http://www.ossiam.com)
- If your complaint concerns a person who advises on or offers the product, please contact that person directly.

## 7. Other relevant information

**SFDR Category** : Article 8.

**Life Insurance** : When this product is used as a unit-linked carrier in a life insurance or capitalization contract, additional information on this contract, such as the costs of the contract, which are not included in the costs indicated in this document, the contact in the event of a claim and what happens in the event of default by the insurance company are presented in the key information document for this contract which must be provided by your insurer or broker or any other insurance intermediary in accordance with its legal obligation.