

Ossiam adopts Bloomberg Paris-Aligned Benchmarks for Article 9 ETFs range

Paris, September 6th 2022 - Ossiam, the quantitative investment manager and affiliate of Natixis Investment Managers, has today announced the launch of a range of eight ETFs on Bloomberg Paris-Aligned Benchmarks (PABs) covering all major developed equity investment markets. The ETFs are domiciled in either Luxembourg or Ireland, and have been newly-created, or transformed from former index funds.

The new passive strategies comply with Article 9 of the EU Sustainable Finance Disclosures Regulation (SFDR) and are aligned with the objectives set by the Paris Agreement. They give investors exposure to companies that aim to reduce greenhouse gas (GHG) emissions in order to limit the global temperature rise to below 2°C, and possibly below 1.5°C, compared to pre-industrial levels. This implies a GHG reduction of at least 50% in relation to the 2020 base year and a 7% year-on-year reduction until 2050.

The Ossiam PAB strategies favour companies with certified, science-based GHG reduction targets and exclude companies that significantly harm environmental objectives (DNSH) and baseline exclusions. They are constructed with low tracking error versus their equivalent market capitalisation investment universe.

Paul Lacroix, Head of Structuring at Ossiam, said, *“Moving our strategies to the Bloomberg Paris-Aligned Benchmarks is consistent with our long-term product development strategy to offer a wide range of useful building blocks. We can offer investors the most advanced and authentic approach to track equity markets with a trajectory for continuous carbon footprint reduction.”*

Dave Gedeon, Global Head of Multi-Asset Indices at Bloomberg, said *“The market is shifting its focus to aligning both policy and investment to a net-zero future, so we worked extensively to create a new family of broad benchmarks that can be aligned with the Paris Accords. We're proud to have been selected by Ossiam to provide equity benchmarks for eight new ETFs, offering investors the opportunity to align their portfolios with the confidence of Bloomberg's industry leading climate data powering these benchmarks.”*

Nadia Humphreys, Product Manager for Sustainable Finance Solutions at Bloomberg and Co-rapporteur on the Platform for Sustainable Finance of the European Commission, said, *“Investors need to take a robust approach to due diligence on ESG data and regulatory compliance. In particular for benchmarking, it is important to make sure the methodology behind Paris-aligned indices is aligned with the detail of regulations, notably with the “do no significant harm” criteria used to determine EU-Taxonomy alignment, and with guidance on the use of carbon estimates.”*

All ETFs are listed on Deutsche Börse, Euronext and Swiss SIX stock exchanges.

Summary of the Ossiam Bloomberg PAB range:

Universe	Fund Name	Main share class	ISIN
World equities	Ossiam Bloomberg World PAB UCITS ETF (to be launched)	1C (EUR)	IE000IVQPCG4
European equities	Ossiam Bloomberg Europe PAB NR (to be launched)	UCITS ETF 1C (EUR)	LU2491210378
	Ossiam Bloomberg Eurozone PAB NR	UCITS ETF 1C (EUR)	LU1847674733
	Ossiam Bloomberg Europe Ex Eurozone PAB NR	UCITS ETF 1C (EUR)	LU1655103486
North American equities	Ossiam Bloomberg USA PAB UCITS ETF	1A (EUR)	IE000IIED424
	Ossiam Bloomberg Canada PAB UCITS ETF	1A (EUR)	IE0006QX3Y11
Asian equities	Ossiam Bloomberg Asia Pacific Ex Japan PAB NR	UCITS ETF 1C (EUR)	LU2491210618
	Ossiam Bloomberg Japan PAB NR	UCITS ETF 1C (EUR)	LU1655103643

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Notes for editors:

UNFCC explanation of the Paris Agreement: <https://unfccc.int/process-and-meetings/the-paris-agreement/the-paris-agreement>

The ETFs are domiciled in Luxembourg or Dublin and are classified as Article 9 under the EU's Sustainable Finance Disclosure Regulation (SFDR). A fund classified as such "has a sustainable investment objective."

About Ossiam

Ossiam is a specialist asset management company that develops and manages investment funds, including exchange-traded funds (ETFs), based on systematic investment processes. Ossiam funds use alternative-weighted indices applied to a range of asset classes.

The Ossiam team has extensive experience in quantitative research and financial product design, fund management, trading and risk management.

Ossiam is headquartered in Paris, France, and is a subsidiary of Natixis Investment Managers. The investment company is regulated by the Autorité des marchés financiers (AMF). Ossiam's total assets under management were €5.9 billion at the end of August 2022.

Ossiam is a signatory to the United Nations Principles of Responsible Investment, a member of Finance for Biodiversity and FAIRR.

About Natixis Investment Managers

Natixis Investment Managers' multi-affiliate approach connects clients to the independent thinking and focused expertise of more than 20 active managers. Ranked among the world's largest asset managers¹ with more than \$1.1 trillion assets under management² (€1.1 trillion), Natixis Investment Managers delivers a diverse range of solutions across asset classes, styles, and vehicles, including innovative environmental, social, and governance (ESG) strategies and products dedicated to advancing sustainable finance. The firm partners with clients in order to understand their unique needs and provide insights and investment solutions tailored to their long-term goals.

Headquartered in Paris and Boston, Natixis Investment Managers is part of the Global Financial Services division of Groupe BPCE, the second-largest banking group in France through the Banque Populaire and Caisse d'Épargne retail networks.

Natixis Investment Managers' distribution and service groups include Natixis Distribution, LLC, a limited purpose broker-dealer and the distributor of various U.S. registered investment companies for which advisory services are provided by affiliated firms of Natixis Investment Managers, Natixis Investment Managers S.A. (Luxembourg), Natixis Investment Managers International (France), and their affiliated distribution and service entities in Europe and Asia.

¹ Cerulli Quantitative Update: Global Markets 2022 ranked Natixis Investment Managers as the 18th largest asset manager in the world based on assets under management as of December 31, 2021.

² Assets under management ("AUM") of current affiliated entities measured as of June 30, 2022 are \$1,156.7 billion (€1,106.7 billion). AUM, as reported, may include notional assets, assets serviced, gross assets, assets of minority-owned affiliated entities and other types of non-regulatory AUM managed or serviced by firms affiliated with Natixis Investment Managers.

Disclaimer

It is each investor's responsibility to ascertain that it is authorised to subscribe or invest into the product detailed in this press release. Prior to investing in the product, investors should seek independent financial, tax, accounting and legal advice. Ossiam UCITS ETFs are Luxembourg or Irish open ended mutual investment funds respectively approved by the Luxembourg Commission de Surveillance du Secteur Financier or by the Central Bank of Ireland, and authorized for marketing of their units or shares in various European countries (the Marketing Countries) pursuant to the article 93 of the 2009/65/EC Directive. Ossiam recommends that investors read carefully the "risk factors" section of the Ossiam UCITS ETFs prospectus and the "Risk and reward" section of the Key Investor Information Document (KIID). The prospectus and the KIID in the local languages of the Marketing Countries are available free of charge on www.ossiam.com.

Updated composition of the Ossiam UCITS ETFs investment portfolio is available on www.ossiam.com. Indicative net asset value is published on the Reuters and Bloomberg pages of the products, and might also be mentioned on the websites of the stock exchanges where the product is listed. The products are the object of market-making contracts, the purpose of which is to ensure the liquidity of the products on the exchange, assuming normal market conditions and normally functioning computer systems. Units of a specific Ossiam UCITS ETF managed by an asset manager and purchased on the secondary market cannot usually be sold directly back to the asset manager itself. Investors must buy and sell units on a secondary market with the assistance of an intermediary (e.g. a stockbroker) and may incur fees for doing so. In addition, investors may pay more than the current net asset value when buying units and may receive less than the current net asset value when selling them.

The Ossiam UCITS ETF including the one detailed in this press release include a risk of capital loss. The redemption value of these Ossiam UCITS ETF may be less than the amount initially invested. In a worst case scenario, investors could sustain the loss of their entire investment. There is no guarantee that the objective of any Ossiam UCITS ETF will be met.

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This press release together with the prospectus and/or more generally any information or documents with respect to or in connection with the Ossiam UCITS ETF detailed herein does not constitute an offer for sale or solicitation of an offer for sale in any jurisdiction (i) in which such offer or solicitation is not authorized, (ii) in which the person making such offer or solicitation is not qualified to do so, or (iii) to any person to whom it is unlawful to make such offer or solicitation. In addition, the shares are not registered under the U.S Securities Act of 1933 and may not be directly or indirectly offered or sold in the United States (including its territories or possessions) or to or for the benefit of a U.S Person (being a "United State Person" within the meaning of Regulation S under the Securities Act of 1933 of the United States, as amended, and/or any person not included in the definition of "Non-United States Person" within the meaning of Section 4.7 (a) (1) (iv) of the rules of the U.S. Commodity Futures Trading Commission.).

No U.S federal or state securities commission has reviewed or approved this document and more generally any documents with respect to or in connection with the fund. Any representation to the contrary is a criminal offence.