

ANNEX IV

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name:

Legal entity identifier:

onemarkets PIMCO Global Balanced Allocation Fund

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Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 0.44% of sustainable investments

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** ___%

It promoted E/S characteristics, but **did not make any sustainable investments**

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Sub-Fund promoted environmental and/or social characteristics both through a set of exclusions and active engagement with certain issuers as applicable. During the reporting period, the Sub-Fund complied with the exclusion policy which can be found on

<https://www.structuredinvest.lu/lu/en/fund-platform/esg.html>, as committed to in the precontractual disclosure.

In addition, during the reporting period, the Investment Manager actively engaged with certain sovereign issuers as relevant, on topics including greenhouse gas emissions, climate legislation, ESG labelled bonds, and transparency & reporting. Engagement is conducted on a firmwide basis as an integrated part of the Investment Manager's investment process and fiduciary duty, with the aim of supporting issuers at various stages in their sustainability journey. The interactions and dialogue with issuers seek to improve investment outcomes based on sustainability factors and related risks.

● ***How did the sustainability indicators perform?***

During the reference period, the Sub-Fund assessed the attainment of its promoted environmental and social characteristics through (i) the application of binding exclusions; and (ii) the engagement activities with certain issuers as applicable.

i. Exclusion compliance

The Sub-Fund systematically applied exclusions of issuers that derive material revenues from business activities considered incompatible with the Sub-Fund's framework.

Throughout the reporting period, all of the direct investments of the Sub-Fund which did not comply with the exclusions defined remained below the 10% threshold set in the pre-contractual disclosure template of the sub-fund.

ii. Engagement

In addition to exclusions, the Investment Manager actively engaged with certain issuers as applicable including, for example, by:

- Assessing issuers' sustainability policies and/or processes (e.g. climate strategies, ESG disclosures);
- Identifying red flags related to credit risk and sustainability performance;
- Evaluating issuers' commitment to action plans and progress (e.g. adoption of TCFD-aligned reporting).

The sustainability indicators were not subject to an assurance provided by an auditor or a review by a third party.

● ***...and compared to previous periods?***

For the reporting periods ending 30 June 2023 and 30 June 2024, the Sub-Fund likewise complied with all relevant sustainability indicators. In those periods, all direct investments remained within the permitted thresholds for exclusion.

● ***What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?***

While the Sub-Fund does not commit to a minimum proportion of sustainable investments, during the reporting period it incidentally held a small proportion of investments that were classified as sustainable, aligned with the EU Taxonomy, and contributing to the following environmental objectives defined under the EU Taxonomy:

- Climate change mitigation
- Climate change adaptation

The results of the alignment assessment are based on third-party data.

Further information on the sustainable investments is reported in the section “To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?”.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Investment Manager relies on third-party data, including independent third-party providers, for the data on EU Taxonomy alignment. This data is based on publicly available assessments by the investee companies.

In addition, companies must demonstrate adherence to minimum social safeguards, including compliance with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. These safeguards incorporate the principles and rights enshrined in the eight core conventions of the International Labour Organization and the International Bill of Human Rights.

Only those activities that meet these criteria, based on the companies’ own disclosures, are considered taxonomy-aligned.

How were the indicators for adverse impacts on sustainability factors taken into account?

Some adverse impact indicators were explicitly considered by means of exclusions in the context of the Sub-Fund’s investment strategy, in particular PAI 1, 2 and 14.

The remainder of the mandatory adverse impact indicators was indirectly considered by means of relying on third-party data, including independent third-party providers, for EU Taxonomy alignment. The underlying data is based on publicly available assessments by the investee companies, who are responsible for determining whether their economic activities meet the 'Do No Significant Harm' criteria associated with the environmental objectives set out in the Taxonomy Regulation.

In addition, companies must demonstrate adherence to minimum social safeguards, including compliance with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. These safeguards incorporate

the principles and rights enshrined in the eight core conventions of the International Labour Organization and the International Bill of Human Rights.

Only those activities that meet these criteria, based on the companies' own disclosures — are considered taxonomy-aligned.

— — *Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:*

In addition, companies must demonstrate adherence to minimum social safeguards, including compliance with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights. These safeguards incorporate the principles and rights enshrined in the eight core conventions of the International Labour Organization and the International Bill of Human Rights.

Only those activities that meet these criteria, based on the companies' own disclosures — are considered taxonomy-aligned.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

During the reporting period, the Sub-Fund considered principal adverse impacts through the systematic application of its exclusion list across 100% of direct holdings. The following indicators were systematically considered:

- GHG emissions (no. 1)
- Carbon footprint (no. 2)
- Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) (no. 14)

#	PAI	Consideration	
		Via	SFDR asset allocation
Indicators applicable to investments in investee companies			
CLIMATE AND OTHER ENVIRONMENT-RELATED INDICATORS			
1	GHG emission	Exclusion	# 1 – E/S Characteristics
2	Carbon footprint	Exclusion	# 1 – E/S Characteristics
INDICATORS FOR SOCIAL AND EMPLOYEE, RESPECT FOR HUMAN RIGHTS, ANTI-CORRUPTION AND ANTI-BRIBERY MATTERS			
14	Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical and biological weapons)	Exclusion	# 1 – E/S Characteristics

Note: The above PAI indicators are aligned with the pre-contractually committed ones. Even though additional PAI indicators are considered, the Investment Manager does commit to a systematic consideration thereof, which is why the table is limited to the ones systematically considered in the course of the investment decision making process.



What were the top investments of this financial product?

The figures here below are calculated on an average basis for the last quarter ends of the financial year of the Sub-Fund. This data includes all securities, excluding derivatives”.

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is:
01.07.2024 –
30.06.2025

Largest Investments	Sub-Sector	Country	% Assets
PIMCO EUR SH MT - ACC ETF EUR	Investment or pension funds/trusts	IRL	7.90%
UNITED STATES TREASURY NOTE BOND 4.25% 31-01-30	Countries & central governments	USA	2.15%
UNITED STATES TREAS INFLATION BONDS 1.625% 15- 10-29	Countries & central governments	USA	2.03%
UNITED STATES TREASURY NOTE BOND 4.0% 31-05-30	Countries & central governments	USA	1.85%
REPUBLIQUE FEDERALE 2.5 54 15/08A	24-Countries & central governments	DEU	1.73%
FRANCE 0.1 14-25 01/03A	Countries & central governments	FRA	1.71%
ITALY 4.2 23-34 01/03S	Countries & central governments	ITA	1.69%
UNITED STATES TREASURY NOTE BOND 4.25% 15-11-34	Countries & central governments	USA	1.46%
MICROSOFT CORP	Internet, software & IT services	USA	1.45%
APPLE INC	Computer hardware & networking	USA	1.41%
FRANCE TREASURY BILL BTF ZCP 27-08-25	Countries & central governments	FRA	1.39%
UNITED STATES TR 3.5 24-29 30/09S	Countries & central governments	USA	1.38%
NVIDIA CORP	Electronics & semiconductors	USA	1.36%
UNIT ST TRES INF BD 2.125 24- 29 15/04S	Countries & central governments	USA	1.29%
UNITED STATES TREASURY NOTE BOND 4.625% 15-02-35	Countries & central governments	USA	1.16%



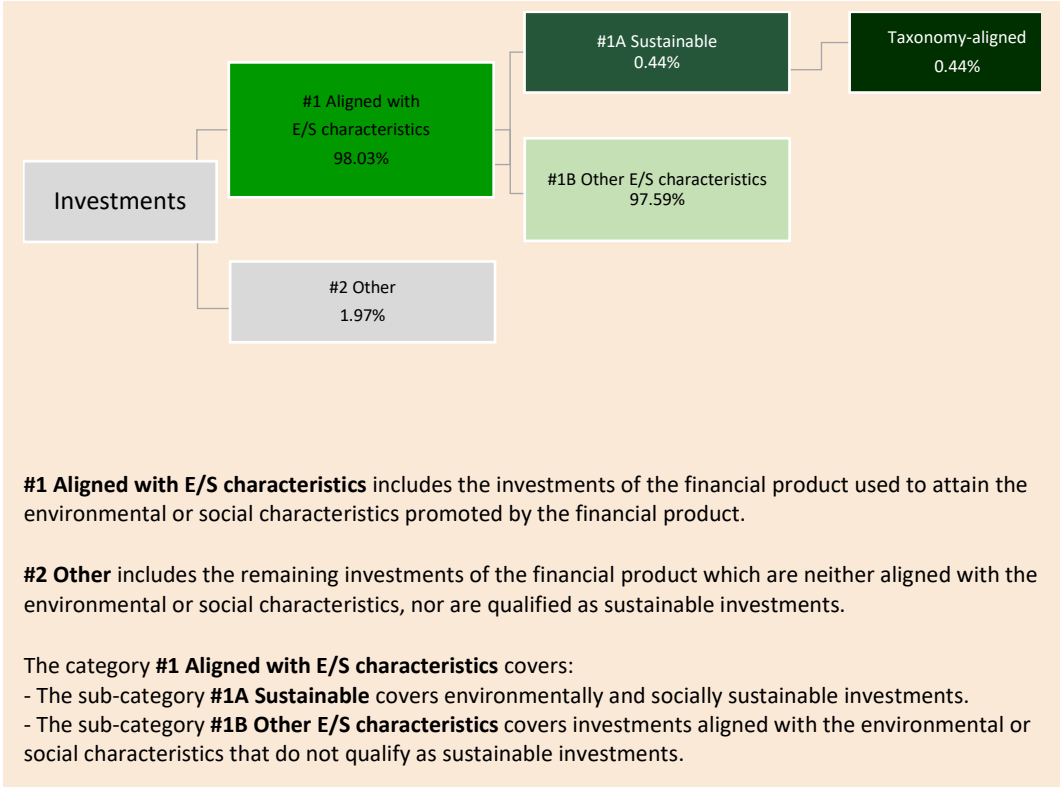
What was the proportion of sustainability-related investments?

The Sub-Fund did not commit to invest in sustainable investments. However, as of 30 June 2025, 0.32% of the Sub-Fund's total holdings were assessed as environmentally sustainable under the EU Taxonomy, primarily contributing to the objective of climate change mitigation. These investments should be regarded as incidental in nature and were identified based on third-party data sources.

Asset allocation describes the share of investments in specific assets.

● **What was the asset allocation?**

The Investment Manager has managed the Sub-Fund in accordance with the binding selection criteria written down in the respective part of the Prospectus and within the limits set out in the Investment Guidelines of this Sub-Fund. Additionally, the Sub-Fund also contains instruments which are used for the purposes of hedging, unscreened investments for diversification purposes (except where there is a binding exclusion list or policy applied), and cash held as ancillary liquidity.



Note: The above asset allocation is calculated on the basis of the direct holdings of the Sub-Fund.

The following table details the asset allocation of the Sub-Fund for the previous reference periods.

Historical comparison of the asset allocation for article 8	FY 2024	FY 2023
#1 Aligned with E/S Characteristics	87.26%	100%
#2 Other	12.74%	0%
#1A Sustainable	0%	0%
#1B Other E/S Characteristics	0%	0%
Taxonomy-aligned	0%	0%
Other environmental	0%	0%
Social	0%	0%

● ***In which economic sectors were the investments made?***

The sector exposure of investments is calculated in alignment with the financial statement of the sub-fund as per financial year end.

Due to data availability, we cannot rule out the possibility, that the fund had small exposure to sectors and sub-sectors of the economy that derive revenues from exploration, mining, extraction, production, processing, storage, refining or distribution, including transportation, storage and trade, of fossil fuels as defined in Article 54, of Regulation (EU) 2018/1999 of the European Parliament and of the Council.

Sector	Sub-Sector	% of Net Assets
Manufacturing & Industrial Production	Aeronautic & astronautic industry	0.08%
Extractive & Primary Industries	Agriculture & fishery	0.02%
Financial Services & Investment Vehicles	Banks & other credit institutions	4.56%
Manufacturing & Industrial Production	Biotechnology	0.35%
Manufacturing & Industrial Production	Building materials & building industry	0.89%
Manufacturing & Industrial Production	Chemicals	0.08%

Sector	Sub-Sector	% of Net Assets
Digital Economy & Emerging Technologies	Computer hardware & networking	1.77%
Public Sector & Supranational Entities	Countries & central governments	54.28%
Manufacturing & Industrial Production	Electrical appliances & components	0.57%
Manufacturing & Industrial Production	Electronics & semiconductors	2.27%
Energy, Utilities & Environmental Services	Energy & water supply	0.27%
Financial Services & Investment Vehicles	Financial, investment & other diversified comp.	1.78%
Consumer Goods & Retail	Food & soft drinks	0.17%
Extractive & Primary Industries	Forestry, paper & forest products	0.19%
Telecommunications & Media	Graphics, publishing & printing media	1.34%
Financial Services & Investment Vehicles	Insurance companies	0.70%
Digital Economy & Emerging Technologies	Internet, software & IT services	9.82%
Financial Services & Investment Vehicles	Investment or pension funds/trusts	9.21%
Hospitality, Leisure & Entertainment	Lodging & catering ind., leisure facilities	0.02%
Manufacturing & Industrial Production	Mechanical engineering & industrial equip.	0.44%
Extractive & Primary Industries	Mining, coal & steel	0.07%
Manufacturing & Industrial Production	Miscellaneous consumer goods	0.18%
Conglomerates & Non-Classifiable Entities	Miscellaneous services	0.92%
Consumer Goods & Retail	Miscellaneous trading companies	0.18%

Sector	Sub-Sector	% of Net Assets
Financial Services & Investment Vehicles	Mortgage & funding institutions	0.25%
Manufacturing & Industrial Production	Packaging industries	0.12%
Extractive & Primary Industries	Petroleum/Oil and natural gas	0.50%
Healthcare, Life Sciences & Social Services	Pharmaceuticals, cosmetics & med. products	2.55%
Extractive & Primary Industries	Precious metals & precious stones	0.43%
Real Estate & Construction	Real estate	0.67%
Consumer Goods & Retail	Retail trade & department stores	2.55%
Manufacturing & Industrial Production	Rubber & tires	0.11%
Public Sector & Supranational Entities	Supranational organisations	0.22%
Telecommunications & Media	Telecommunication	1.42%
Manufacturing & Industrial Production	Textiles, garments & leather goods	0.04%
Transportation, Logistics & Infrastructure	Traffic & Transportation	0.38%
Manufacturing & Industrial Production	Vehicles	0.60%

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Based on data available as at 30 June 2025, the Sub-Fund held investments representing 0.44% of total holdings that were assessed as environmentally sustainable under the EU Taxonomy. As the Sub-Fund has not committed to a minimum proportion of Taxonomy-aligned sustainable investments, these should be regarded as incidental in nature.

A breakdown of the environmental objectives to which these investments contributed is as follows:

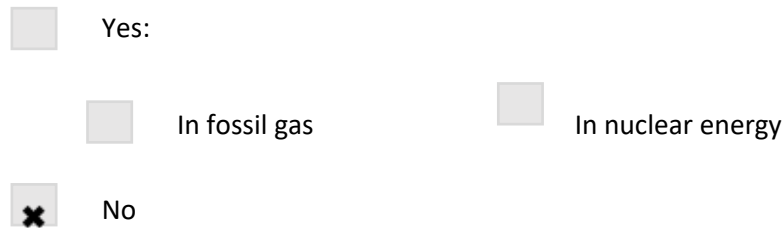
- Climate change mitigation: 0.404%
- Climate change adaptation: 0.0004%

The data used for this calculation is based on third-party sources. While no data was available for the measurement of the contribution to the other objectives of the EU Taxonomy, the Sub-Fund is committed to enhance the data availability for the upcoming reporting periods.

These figures (and those disclosed in the table below) have not been subject to external assurance or third-party review. Due to the absence of an appropriate calculation methodology, it was not possible to assess the extent to which sovereign exposures contributed to environmentally sustainable economic activities. Sovereign exposures accounted for 53% of the Sub-Fund's total investments as at 30 June 2025.

The calculation of the Taxonomy-aligned investments was aligned with Article 3 of the EU Taxonomy regulation. The third-party sources employed publicly available data.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?¹**

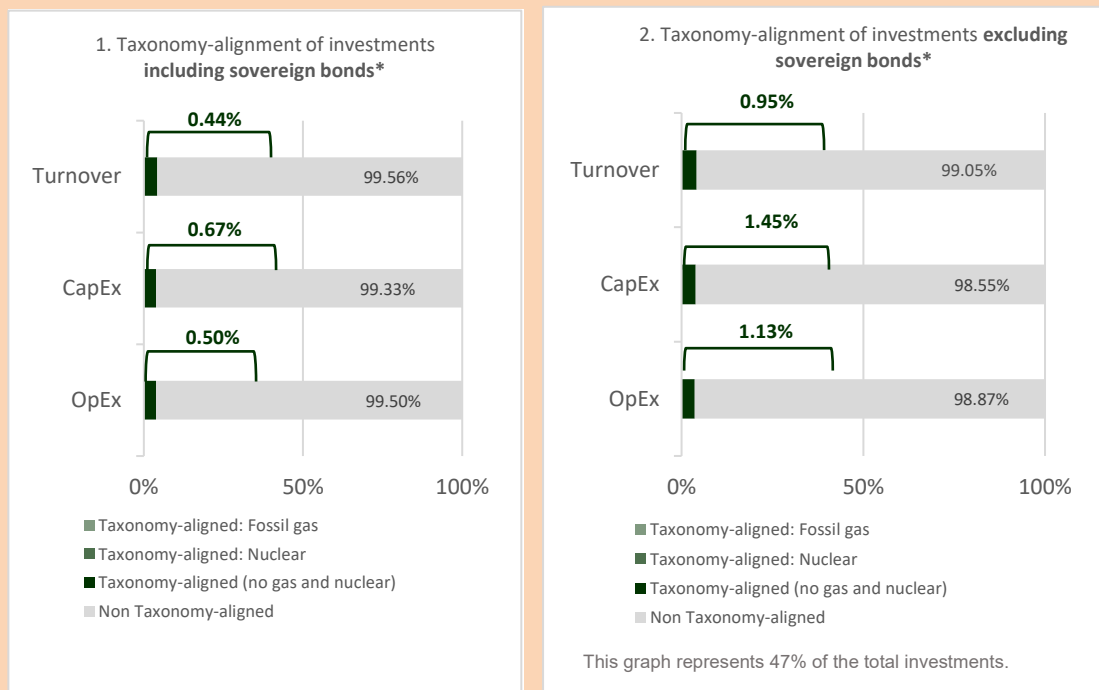


Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflects the “greenness” of investee companies today.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change (“climate change mitigation”) and do not significantly harm any EU Taxonomy objective – see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The two graphs below show in green the minimum percentage of investments that are aligned with the EU Taxonomy. As there is no appropriate methodology to determine the Taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

For the period ending 30 June 2025 the percentage of investments in transitional as well as the percentage of investments in enabling activities in the Sub-Fund is shown below along with the comparison to previous periods as applicable.

Category of Investment	30/06/2025	30/06/2024	30/06/2023
Enabling activities	0.22%	0%	0%
Transitional activities	0.02%	0%	0%

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

For the period ending 30 June 2025, the investments for this Sub-Fund which were aligned with the EU Taxonomy are shown below along with the comparison to previous periods as applicable.

Category of Investment	30/06/2025	30/06/2024	30/06/2023
Percentage of total investments aligned with the EU Taxonomy	0.44%	0%	0%



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

No applicable, the Sub-Fund has not committed to a minimum proportion of sustainable investments and no incidental investments were identified as sustainable with an environmental objective as per article 2(17) of the Sustainable Finance Disclosure Regulation. The share was hence 0%.



What was the share of socially sustainable investments?

No applicable, the Sub-Fund has not committed to a minimum proportion of sustainable investments and no incidental investments were identified as sustainable with a social objective as per article 2(17) of the Sustainable Finance Disclosure Regulation.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

In accordance with the Investment Guidelines of this Sub-Fund, the "#Other" investments include instruments which may have been used for the purposes of hedging, unscreened investments for diversification purposes as permitted by the prospectus to the Sub-Fund and subject to the application of any exclusion list or policy, and residual cash held as ancillary liquidity. Those instruments are not screened against environmental and/or social safeguards. In addition, up to 10% of further assets whilst screened against the exclusion criteria have been purchased by the Sub-Fund within an allowed tolerance of non-compliant securities.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reporting period, PIMCO promoted the environmental and social characteristics of the Sub-Fund primarily through the systematic application of its exclusion list, as set out in the Investment Guidelines. This ensured that issuers deriving material revenues from

controversial sectors, or otherwise failing to meet baseline environmental and social criteria, were excluded from the investment universe.

In addition to exclusions, engagement forms an important part of Investment Manager's overall investment approach. During the reference period, the Investment Manager actively engaged with certain issuers as applicable greenhouse gas emissions, climate legislation, ESG labelled bonds, and transparency & reporting. Engagement is conducted on a firmwide basis as an integrated part of the Investment Manager's investment process and fiduciary duty, with the aim of supporting issuers at various stages in their sustainability journey. The interactions and dialogue with issuers seek to improve investment outcomes based on sustainability factors and related risks.

Through this process, the Investment Manager seeks to support issuers at various stages in their sustainability journey, help them enhance their transparency and identify risks and opportunities that may affect their long-term creditworthiness. Consequently, the Sub-Fund indirectly benefits from the outcomes of these engagement activities carried out at firm level, in addition to the direct application of exclusions.



How did this financial product perform compared to the reference benchmark?

Not Applicable. The Sub-Fund does not use a reference index for the purpose of attaining any environmental or social characteristics.

- ***How does the reference benchmark differ from a broad market index?***

Not applicable.

- ***How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?***

Not applicable.

- ***How did this financial product perform compared with the reference benchmark?***

Not applicable.

- ***How did this financial product perform compared with the broad market index?***

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.