

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 SHILLER BARCLAYS CAPE® EUROPE SECTOR VALUE TR (UCITS ETF 1C (EUR) ISIN:LU1079842321) 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 Shiller Barclays CAPE® Europe Sector Value TR (the "Fund") is to replicate, before the Fund's fees and expenses, the performance of the Shiller Barclays CAPE® Europe Sector Value Net TR Index (the "Index") closing level. The Fund is passively managed.

The Index is a total return index (net dividends reinvested) expressed in EUR, sponsored by Barclays and calculated and published by Bloomberg Index Services Limited.

The Index reflects the performance of a dynamic long exposure to 4 European equity sectors which are selected every month according to their Relative CAPE® (Cyclically Adjusted Price Earnings) ratio and price variations over the prior 12 months.

Exposure to European equity sectors is achieved through MSCI Europe Sector Indices which capture large and mid-cap representation across 15 Developed European countries.

Sector constituents of the Index are selected on a monthly basis based on the Shiller Barclays CAPE® Index Family Methodology. Each of the 4 selected Sub-Indices is allocated the same weight (25%) at each rebalancing.

The anticipated level of tracking error in normal conditions is 0.50% over a one-year period.

For a detailed description of the Index, see section "Description of the Index" in the relevant Fund appendix of the prospectus (the "Prospectus").

Investment policy

In order to achieve its investment objective, the Fund will primarily use 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 of which will be exchanged against the performance of the Index or a related index, or a portfolio of its constituents through 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 swap 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. The Fund shall be permanently invested for a minimum of 75% in equities or rights issued by companies having their registered office in 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.

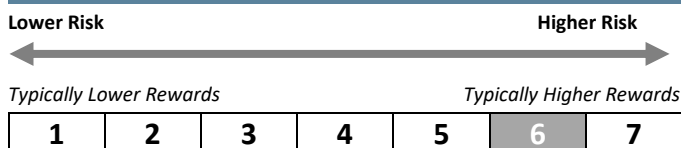
The Reference Currency of the Fund is the Euro.

The UCITS ETF 1C (EUR) 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 in Luxembourg or, through a fund platform. Please contact your broker 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



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

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".

The following risk is materially relevant to the Fund but is not adequately captured by the synthetic indicator:

Derivative and counterparty risk: 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.

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.

One-Off charges taken before or after you invest

Entry Charge	Maximum Sales Charge 3,00% Maximum Replication Charge for Subscriptions 1,00%
Exit Charge	Maximum Redemption Charge 3,00% Maximum Replication Charge for Redemptions 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:	0.65% p.a.
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Charges taken from the Share Class under certain specific conditions

Performance Fee:	None
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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 year ending December 2024. 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, and to the SICAV annual reports which are available at www.ossiam.com.

Past Performance

Past performance is not a reliable indicator of future performance.

This bar chart shows the performance of the UCITS ETF 1C (EUR) Share Class in its currency of quotation, net of ongoing charges and excluding entry or exit charges.

Date of creation of Fund: 30 December 2014.

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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: 2:45 p.m. (Luxembourg time)

The Indicative Net Asset Value of the Fund can be accessed on www.euronext.com. The information on the portfolio of the Fund is disclosed in the annual and semi-annual reports of the Fund.

Additional information about the SICAV and the Fund (including English versions of the 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 www.ossiam.com and/or 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. Details of the up-to-date remuneration policy of the Management Company, including a description of how remuneration and benefits are calculated, are available at 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. Depending on your own country of residence, this might have an impact on your investment. This Fund is eligible to the French savings plan called PEA for French investors. 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)	LU1079842321	All investors*	Euro	€1,000,000	€1,000,000	Accumulating

* Subscriptions on the primary market only for Authorised 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 MSCI: MSCI’s website (www.msci.com) contains more detailed information about the MSCI indices.

Disclaimer Bloomberg: Bloomberg Index Services Limited is the official index calculation and maintenance agent of the Index, an index owned and administered by Barclays. Bloomberg Index Services Limited does not guarantee the timeliness, accurateness, or completeness of the Index calculations or any data or information relating to the Index. Bloomberg Index Services Limited makes no warranty, express or implied, as to the Index or any data or values relating thereto or results to be obtained therefrom, and expressly disclaims all warranties of merchantability and fitness for a particular purpose with respect thereto. To the maximum extent allowed by law, Bloomberg Index Services Limited, its affiliates, and all of their respective partners, employees, subcontractors, agents, suppliers and vendors (collectively, the “protected parties”) shall have no liability or responsibility, contingent or otherwise, for any injury or damages, whether caused by the negligence of a protected party or otherwise, arising in connection with the calculation of the Index or any data or values included therein or in connection therewith and shall not be liable for any lost profits, losses, punitive, incidental or consequential damages.

The Fund is authorised in Luxembourg and regulated by the *Commission de Surveillance du Secteur Financier*.

Ossiam is authorised in France and regulated by the *Autorité des Marchés Financiers*.

This key investor information is accurate as 13 February 2025.