KEY INVESTOR INFORMATION

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® US SECTOR VALUE TR (UCITS ETF 1C (USD) ISIN:LU1079841513) 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 the Ossiam Shiller Barclays CAPE® US Sector Value TR (the "Fund") is to replicate, before the Fund's fees and expenses, the performance of the Shiller Barclays CAPE® US 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 USD, sponsored by Barclays and calculated and published by Bloomberg Index Services Limited.

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

The Index reflects the performance of a dynamic long exposure to 4 US 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 US equity sectors is achieved through S&P Sector Indices which capture the performance of the US companies represented by S&P 500 Index.

Sector constituents of the Index will be 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.

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 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. The Fund may, with due regard to the best interest of its shareholders, decide to switch partially or totally from synthetic (as described above) to physical replication. In both replication strategies, the Fund shall be permanently invested for a minimum of 60% in equities or rights issued by companies having their registered office in OECD countries.

In addition, and on an ancillary basis, the Fund may use other derivatives for hedging and investment purposes and enter into securities lending and borrowing transactions as well as repurchase agreement transactions, as described under "Use of Derivatives, Special Investment and Hedging Techniques" in the Prospectus.

The Reference Currency of the Fund is the US Dollar.

The UCITS ETF 1C(USD) 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 (USD) 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

Lower Risk — **Higher Risk**



Typically Lower Rewards — *Typically Higher Rewards*

1	2	3	4	5	**6**	7

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 important 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.

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

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.

Charges taken from the Share class under certain specific conditions	
Performance Fee:	None

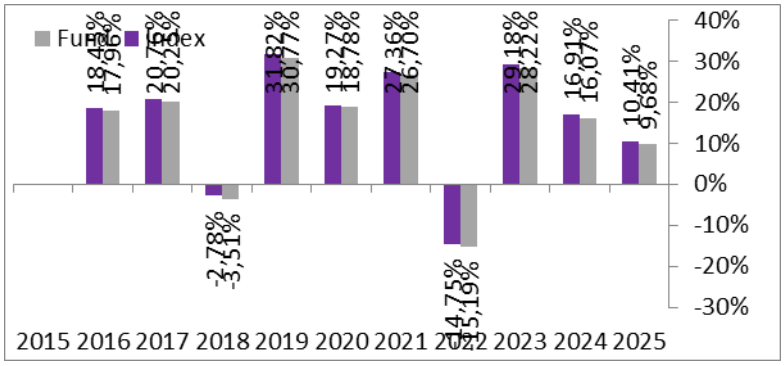
The **entry** and **exit charges** shown are maximum figures. In some cases, you might pay less – you can find this out from your financial adviser.

* 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 2025. 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 (USD) Share Class in its currency of quotation, net of ongoing charges and excluding entry or exit charges.

Date of creation of Fund: 22 June 2015.

Date of creation of Share Class: 22 June 2015.

Practical Information

Fund's Depositary 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: 4 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 Depositary 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. 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 (USD)	LU1079841513	All investors*	US Dollar	$1,000,000	$1,000,000	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 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 at 16 February 2026.