

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 ESG Low Carbon Shiller Barclays CAPE US Sector UCITS ETF - 1A (USD)

Name of fund initiator : Ossiam

ISIN : IE00BF92LR56

Contact: www.ossiam.com

Call +33 1 84 79 42 70 for further information

The Central Bank of Ireland (CBI) 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 Undertakings for Collective Investments in Transferable Securities (UCITS) in the form of an Exchange Traded Fund (ETF) under Irish law, constituted as a sub-fund of an Irish Collective Asset-management Vehicle (ICAV).

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 Sub-Fund is to deliver net total returns of a selection of US equities which are part of the Shiller Barclays CAPE® US Sector Value Net TR Index, while taking into account ESG (Environment, Social, Governance) criteria and improving carbon performance.

Investment Policy : The Sub-Fund will seek to achieve its investment objective by investing primarily in large cap equities which are listed or traded on Recognised Markets in the US and are part of the Shiller Barclays CAPE® US Sector Value Net TR Index (the "Investment Universe"). The Investment Universe consists solely of the equity securities in the Shiller Barclays CAPE® US Sector Value Net TR Index. The Shiller Barclays CAPE® US Sector Value Net TR Index is determined using the Shiller Barclays CAPE® Index Family Methodology (the "Methodology") which assesses the 10 market sectors which are represented by a sub-index of the S&P 500 index. The 10 market sectors are utilities, consumer staples, financials (including real estate), materials, information technology, communication services, healthcare, energy, consumer discretionary and industrial. From these, the Methodology selects the 5 sectors with the lowest Relative CAPE® (Cyclically Adjusted Price Earnings). If however the Energy sector is selected by the Methodology, it is excluded by the Sub-Fund which will then only invest in 3 sectors (with each assigned a weight of 1/3 each at the rebalancing). The Relative CAPE® ratio measures the relative expensiveness of a sector using its current and long-term historical prices and earnings. The Methodology then removes the sector with the lowest rolling 12-month price momentum, i.e., the sector which has performed worst over that period. Each of the remaining 4 sectors is assigned the same weight of 25% and the constituents of the Investment Universe are rebalanced on a monthly basis. No fees are charged at index level upon rebalancing. Each sector is composed of equity securities of companies included in the S&P 500 Index and classified according to the Global Industry Classification Standard ("GICS")¹, except for: the Financials and Real Estate sectors, which are combined to form the S&P Financials & Real Estate Index.

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.

Depository : Caceis Bank, Ireland 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. The net asset value is available on the management company's website. 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.

			If you cash in after 1 year
One-off costs	Entry costs*	Up to 0.00% of the amount you pay when entering this investment.	USD 0
	Exit costs*	Up to 0.00% of the amount you pay when exiting this investment.	USD 0
Ongoing costs	Portfolio transaction costs	0.03% of the value of your investment per year.	USD 3
	Other ongoing costs	0.75% of the value of your investment per year.	USD 75
Incidental costs	Performance fees	There is no performance fee for this product.	---
	Carried interests	There is no carried interest for this product.	---

* Secondary Market: because the Fund is an ETF, Investors who are not Authorized Participants will generally only be able to buy or sell shares on the secondary market. Accordingly, investors will pay brokerage fees and/or transaction costs in connection with their dealings on stock exchange(s). These brokerage fees and/or transaction costs are not charged by, or payable to, the Fund nor the Management Company but to the investor's own intermediary. In addition, the investors may also bear the costs of "bid-ask" spreads; meaning the difference between the prices at which shares can be bought and sold.

Primary Market: Authorized Participants dealing directly with the Fund will pay related primary market transaction costs.

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. You can buy or sell your ETF securities daily on the secondary market through an intermediary on Stock exchange(s) on which the ETF securities are traded.

Processing requests :

Dealing Deadline : 3:00 p.m. (Dublin 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. A complaints handling procedure is available on the management company's website 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 contract 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.