

Specific Information for OSSIAM SHILLER BARCLAYS CAPE® US SECTOR VALUE TR - UCITS ETF 1C (EUR)

This document contains key information on the investment option. It is not a commercial document. Pursuant to legal requirements, this information is provided to you to help you understand the nature of this product as well as the potential risks, fees, gains and losses associated with it, and to help you compare it with other products.

PRODUCT

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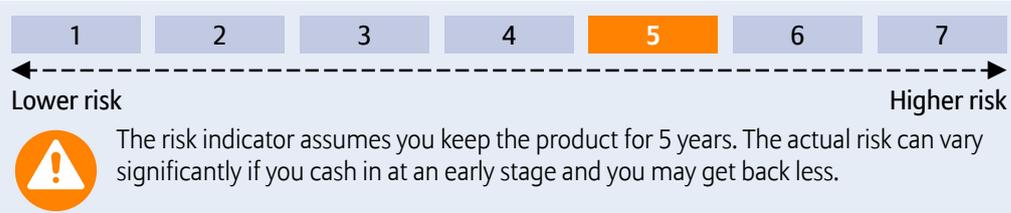
WHAT IS THIS PRODUCT?

OBJECTIVES: The investment objective of 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 closing level. The Fund is passively-managed. The Shiller Barclays CAPE® US Sector Value Net TR Index (the "Index") is a total return index (net dividends reinvested) expressed in USD, sponsored by Barclays (the "Index Provider") and calculated and published by Bloomberg Index Services Limited (the "Calculation Agent"). The Shiller Barclays CAPE® US Sector Value Net TR 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 (the "12-month price momentum"). Exposure to US equity sectors is achieved through S&P Sector Indices (the "Sub-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.

INTENDED RETAIL INVESTOR: The Sub-Fund is suitable for investors who have a long-term investment horizon. The investors do not need to have specific knowledge and/or experience of financial markets with the understanding that they may not get back the full amount invested in the Fund.

WHAT ARE THE RISKS AND WHAT DO I GET IN RETURN?

RISK INDICATOR



The risk indicator helps you assess the risks with this product and compare them with other products. It takes into account likelihood of possible losses. It reflects different factors that determine what you will get back, in particular how much you could lose due to fluctuations in the value of the product's investments. We have classified this product as 5 out of 7, which is a medium-high risk class. This rates the potential losses from future performance at a medium-high level, and poor market conditions will likely impact our capacity to pay you. This product does not include any protection from future market performance so you could lose some or all of your investment.

PERFORMANCE SCENARIOS

The figures shown include all the costs of the product itself. The figures do not take into account your personal tax situation, which may also affect how much you get back. What you will get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted. The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the product over the last 10 years. Markets could develop very differently in the future.

Recommended holding period: 5 Jahre			
Example Investment: 10,000 EUR		If you exit after 1 year	If you exit after 5 years
Scenarios			
Minimum	There is no minimum guaranteed return. You could lose some or all of your investment.		
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Stress	What you might get back after costs	5,449 EUR	1,899 EUR
	Average return each year	-45.51 %	-28.27 %
Unfavourable	What you might get back after costs	9,030 EUR	14,225 EUR
	Average return each year	-9.70 %	7.30 %
Moderate	What you might get back after costs	10,556 EUR	18,835 EUR
	Average return each year	5.56 %	13.50 %
Favourable	What you might get back after costs	15,212 EUR	22,886 EUR

The stress scenario shows what you might get back in extreme market circumstances.
 This type of scenario occurred for an investment between 2015-03-31 and 2020-03-31
 This type of scenario occurred for an investment between 2017-06-30 and 2022-06-30
 This type of scenario occurred for an investment between 2016-10-31 and 2021-10-29

WHAT ARE THE COSTS?

The person advising on or selling you this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

Costs over time

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the Sub-Fund and how well the Sub-Fund does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods. We have assumed:
 - In the first year you would get back the amount that you invested (0 % annual return). For the other holding periods we have assumed the Sub-Fund performs as shown in the moderate scenario.
 - 10,000 EUR is invested.

	If you cash in after 1 year	If you cash in after 5 years
Total costs	66 EUR	558 EUR
Impact on return (RIY) per year	0.66 %	0.66 % each year

(*) This illustrates how costs reduce your return each year over the holding period. For example it shows that if you exit at the

recommended holding period your average return per year is projected to be 14.2% before costs and 13.50% after costs. We may share part of the costs with the person selling you the product to cover the services they provide to you.

COMPOSITION OF COSTS

One-off costs upon entry or exit		If you exit after 1 year
Entry costs	We do not charge an entry fee for this Sub-Fund.	0 EUR
Exit costs	We do not charge an exit fee for this Sub-Fund.	0 EUR
Ongoing costs taken each year		
Management fees and other administrative or operating costs	0.65% of the value of your investment per year.	65 EUR
Transaction costs	0.01 % of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on how much we buy and sell.	1 EUR
Incidental costs taken under specific conditions		
Performance fees	There is no performance fee for this Sub-Fund.	0 EUR

The figures shown do not include the costs of the insurance product.

Other relevant information

The past performance on the last 5 years can be found under <https://ossiam.com/EN/product/23613>.