

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 SOLACTIVE MOODY'S ANALYTICS IG EUR Select Credit (UCITS ETF 1C (EUR) ISIN:LU1093307442) 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 SOLACTIVE MOODY'S ANALYTICS IG EUR Select Credit (the "Fund") is to replicate, before the Fund's fees and expenses, the performance of the SOLACTIVE MOODY'S ANALYTICS IG EUR Select Credit Index closing level. The Fund is passively-managed.

The SOLACTIVE MOODY'S ANALYTICS IG EUR Select Credit Index (the "Index") is a total return index, (net income reinvested at each rebalancing date) expressed in EUR, created by Solactive (the "Index Provider"), and calculated and published by Solactive.

The SOLACTIVE MOODY'S ANALYTICS IG EUR Select Credit Index is a rule based index seeking to maximize the total return of an adequately liquid and diversified selection of bonds while maintaining a low credit risk profile. The Index reflects the total return performance of a selection of 100 bonds among the largest corporate bonds issues (amount outstanding above 750M EUR) from the Solactive Euro IG Corporate Index (the "Base Index") which tracks the performance of EUR denominated Investment Grade corporate fixed-rate bonds. A minimum rating of BBB- by Standard & Poor's or Baa3 by Moody's is required to be qualified as Investment Grade. For the avoidance of doubt, if one of the rating agencies rates the bond as Investment Grade, it is eligible for inclusion in the Index.

Each constituent is allocated the same weight (1% in normal circumstances) at each rebalancing date. As such, sector, company, country exposures in the Index will differ from those of the Base Index. The Index composition will be reconstituted on a quarterly basis.

For a detailed description of the Index, see section "Description of the Index" in the relevant Fund Appendix of 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 a swap agreement 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 specializes 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 replication (as described above) to physical replication.

In both replication strategies, the Fund shall be permanently invested in investment grade bonds denominated in EUR.

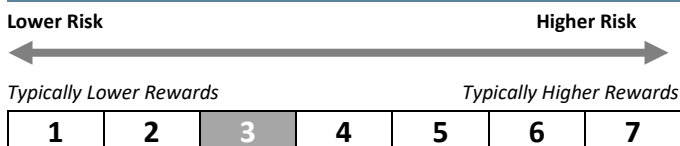
In addition and on an ancillary basis, the Fund may invest in money market instruments or use other derivatives for hedging and investment purposes and enter into securities lending and borrowing transactions as well as repurchase agreement transactions, as described under "Use of Derivatives, Special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

The Reference Currency of the Fund is the 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 3 years.

### Risk and Reward Profile



The Fund is ranked 3 on the synthetic risk and reward indicator scale, which is based on historical data. Due to its exposure to fixed income markets, the Fund may experience medium 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 Fund. The lowest category does not mean "risk free".

#### Special Risk Considerations

**Index Risk:** The value of the Fund's Shares is linked to the Index, the value of which may rise or fall. Hence, investors should note that the value of their investment could fall as well as rise and they should accept that there is no guarantee that the underlying methodology of the Index will indeed result in a return above any comparable investment strategy or that they will recover their initial investment.

**Credit risk:** By investing in debt securities issued by a corporate, bank or sovereign organization the Fund may be exposed to the possibility that this issuer will not be able to reimburse debt holders (principal and interest payment).

**Derivative and counterparty risk:** As a result of entering into swap(s) transaction(s), the Fund is subject to potential counterparty and issuer risk. In the event of insolvency or default of the counterparty or issuer, the Fund could suffer a loss.

The value of the swap(s) transaction(s) may vary according to several factors such as (but not limited to) the level of the Index, the level of interest rates and the liquidity of the bond market.

**Portfolio Concentration risk:** Funds investing in a limited number of securities may increase the fluctuation of such funds' investment performance. If such securities perform poorly, the fund could incur greater losses than if it had invested in a larger number of securities.

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

## Charges for this Fund

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.

### Charges by Share Class-Share Class UCITS ETF 1C(EUR)

#### One-Off charges taken before or after you invest

<b>Entry Charge</b>	Maximum Sales Charge 3,00% Maximum Replication Charge for Subscriptions 1,00%
<b>Exit Charge*</b>	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 Fund over a year

Ongoing Charges: 0.35% p.a.

#### Charges taken from the Fund under certain specific conditions

Performance Fee: None

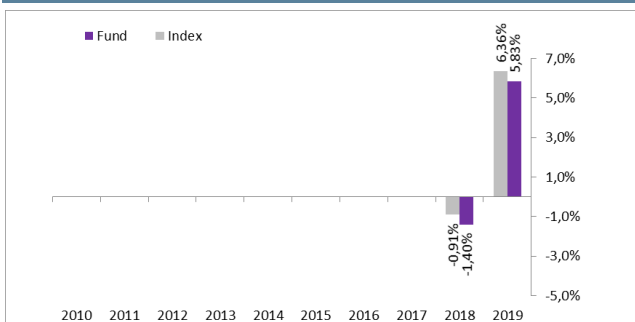
The entry and exit charges shown are maximum figures. In some cases you might pay less – you can find this out from your financial adviser.

\* 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 2019. 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, which is available at [www.ossiam.com](http://www.ossiam.com).

## Past Performance



Past performance is not a reliable indicator of future performance.

Date of creation of Fund: December 29, 2017

Date of creation of Share Class: December 29, 2017

## 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:** 3:45 p.m. (Luxembourg time)

The Indicative Net Asset Value of the Fund is published on a real time basis. 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 full 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 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](http://www.ossiam.com) or at the registered office of the Management Company or of the Administrative Agent.

The details of the up-to-date remuneration policy of the Management Company, including a description of how remuneration and benefits are calculated, are available on [www.ossiam.com](http://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.

Share Class	ISIN	Types of investors	Currency	Minimum Subscription Requirements	Minimum Redemption Requirements	Dividend Policy
UCITS ETF 1C (EUR)	LU1093307442	All investors*	Euro	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.

The Index is calculated and published by Solactive AG. The financial instrument is not sponsored, promoted, sold or supported in any other manner by Solactive AG.

The Fund is authorized in Luxembourg and regulated by the Commission de Surveillance du Secteur Financier. Ossiam is authorized in France and regulated by the Autorité des Marchés Financiers (AMF). This key investor information is accurate as at February 14<sup>th</sup>, 2020.