

As of 28.02.2023

OSSIAM SHILLER BARCLAYS CAPE US SECTOR VALUE TR - UCITS
ETF 1C (USD)

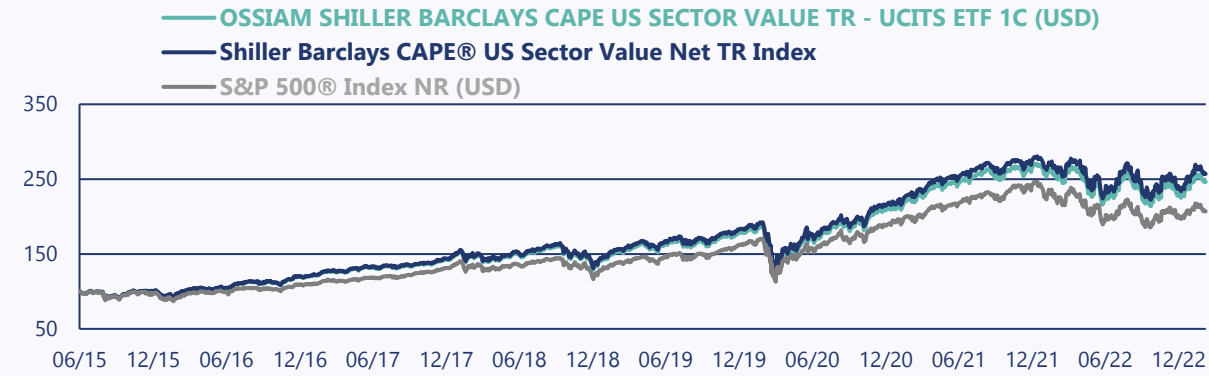
STRATEGY DESCRIPTION

The Shiller Barclays CAPE® US Sector Value strategy is a systematic value oriented approach based on Professor Robert Shiller's research. The strategy offers US equity exposure through a sector selection approach based on the Cyclically Adjusted Price-to-Earnings (CAPE®) ratio in order to select potentially undervalued sectors. The strategy is designed to offer large cap equity market exposure with a value bias, and is suitable for buy-and-hold investors with a multi-year time horizon.

Key benefits:

- Exposure to US equities through a sector selection approach based on the CAPE® ratio
- A widely used valuation metric based on the works of Professor Shiller
- An investment process seeking to identify sectors potentially undervalued in the long term

PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION



Data calculated by Ossiam as of 28.02.2023. Source: Ossiam, Bloomberg, Barclays, Standard & Poor's.

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	-1.98	7.95	-3.31	14.66	10.99	12.44
Index	-1.92	8.10	-2.75	15.24	11.66	13.05
Investment Universe	-2.49	3.60	-8.16	11.60	9.24	9.91

Data calculated by Ossiam as of 28.02.2023. Source: Ossiam, Bloomberg, Barclays, Standard & Poor's.

RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	1Y Tracking Error %	Sharpe Ratio	Max Drawdown %
Fund	19.76	2.57	1.00	0.04	0.57	-34.68
Index	19.77	3.17	1.00	---	0.60	-34.70
Investment Universe	19.36	---	---	---	0.45	-33.83

Data calculated by Ossiam as of 28.02.2023. Source: Ossiam, Bloomberg, Barclays, Standard & Poor's.

IMPORTANT INFORMATION: Performances are net of charges. The value of the investment and the income from it will vary and your initial investment amount cannot be guaranteed. ETFs trade on exchanges like stocks and are bought and sold at market prices which may be different from the net asset values of the ETFs. **Past performance is not a reliable indicator of future performance.**

Risk Consideration: Please note that the fund is subject to specific risks such as index risk, derivative and counterparty risk and geographic concentration risk, in addition to common market risk. To know more about these risks, please refer to the Key Investors Information Document and Prospectus prior to investing. Please note that if the currency of the fund/share class is different from the currency of your area, any losses or gains generated by the fund/share class may be affected by exchange rate fluctuations (both upward and downward).

RISK INDICATOR



INDEX DATA

Name	Shiller Barclays CAPE® US Sector Value Net TR Index (USD)
Investment Universe	S&P 500® Index NR (USD)
Bloomberg Ticker	BXIIICUSU Index
Inception Date	05.10.2012
Asset Class	Equity
Rebalancing Frequency	Monthly

FUND DATA

Custodian	State Street Bank International GmbH, Luxembourg Branch
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
SFDR Classification	Article 6
Dividends	Reinvested
Fund Total AUM	USD 2 430 266 400
Share Class AUM	USD 1 602 984 795
Net Asset Value	USD 1 081.106
Number of Shares	1 482 727
Fund Base Currency	USD
Share Class Currency	USD
ISIN	LU1079841513
Inception Date	22.06.2015
Replication Method	Synthetic
Total Expense Ratio	0.65%

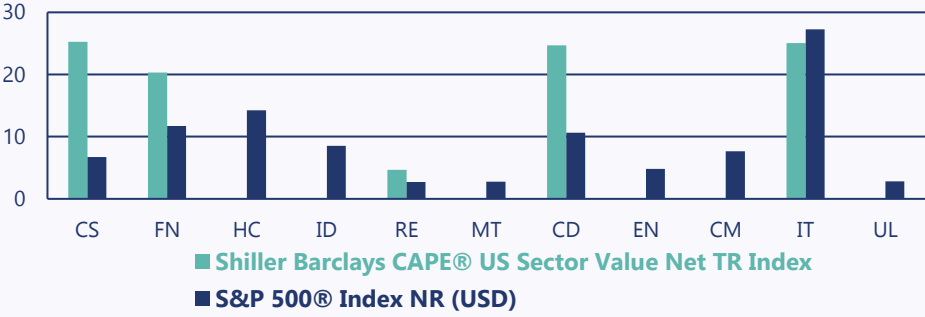
DEALING INFORMATION

Cut-off ¹	4:00 pm Luxembourg time
Minimum Investment (on the secondary market)	1 Share

¹Subscription on the primary market only for Authorised Participants and approved investors.

London Exchange in USD	UCAP LN
London Exchange in GBP	CAPU LN
SIX Swiss Exchange in USD	UCAP SW

SECTOR ALLOCATION



MT: Materials • CS: Consumer Staples • CD: Consumer Discretionary • FN: Financials • HC: Health Care • ID: Industrials • EN: Energy • RE: Real Estate • CM: Communication Services • IT: Information Technology • UL: Utilities

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TOP 10 HOLDING

	Shiller Barclays CAPE® US Sector Value Net TR Index	S&P 500® Index NR
AMAZON.COM INC	5.73%	2.52%
APPLE INC	5.71%	6.63%
MICROSOFT CORP	5.24%	5.60%
TESLA INC	3.87%	1.66%
PROCTER & GAMBLE CO/THE	3.69%	0.98%
BERKSHIRE HATHAWAY INC-CL B	2.87%	1.66%
PEPSICO INC	2.71%	0.72%
COCA-COLA CO/THE	2.62%	0.70%
COSTCO WHOLESALE CORP	2.43%	0.65%
JPMORGAN CHASE & CO	2.18%	1.27%

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The proxy voting and engagement policy is available at the following link: Proxy Voting and Engagement Policy

The KID in English, as well as the prospectus in English, are available free of charge on our website www.ossiam.com

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