MARKETING COMMUNICATION

ossiam

As of 31.01.2023

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

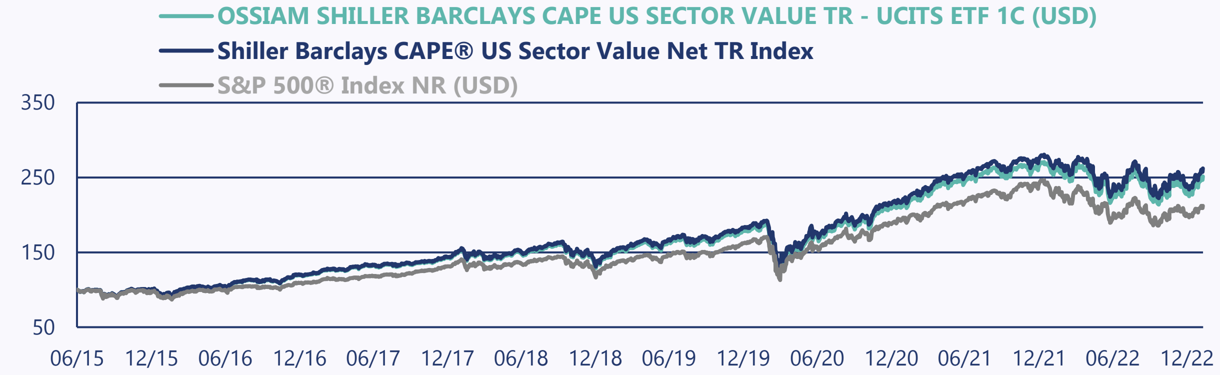
STRATEGY DESCRIPTION

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 31.01.2023. 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	10.13	10.13	-2.72	12.04	10.73	12.87
Index	10.22	10.22	-2.19	12.59	11.39	13.48
Investment Universe	6.25	6.25	-8.67	9.34	8.96	10.38

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RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	1Y Tracking Error %	Sharpe Ratio	Max Drawdown %
Fund	19.80	2.53	1.00	0.04	0.59	-34.68
Index	19.81	3.13	1.00	---	0.62	-34.70
Investment Universe	19.40	---	---	---	0.48	-33.83

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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

LOWER RISK — HIGHER RISK

1	2	3	4	**5**	6	7

The Share Class is ranked 5 on the synthetic risk indicator scale, which is based on historical data. Due to its exposure to equity markets, the Fund may experience important volatility, as expressed by the 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". You could lose all or part of your investment.

INDEX DATA

Name	Shiller Barclays CAPE® US Sector Value Net TR Index (USD)
Investment Universe	S&P 500® Index NR (USD)
Bloomberg Ticker	BXIICUSU 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 2 451 286 950
Share Class AUM	USD 1 625 818 707
Net Asset Value	USD 1 102.926
Number of Shares	1 474 096
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

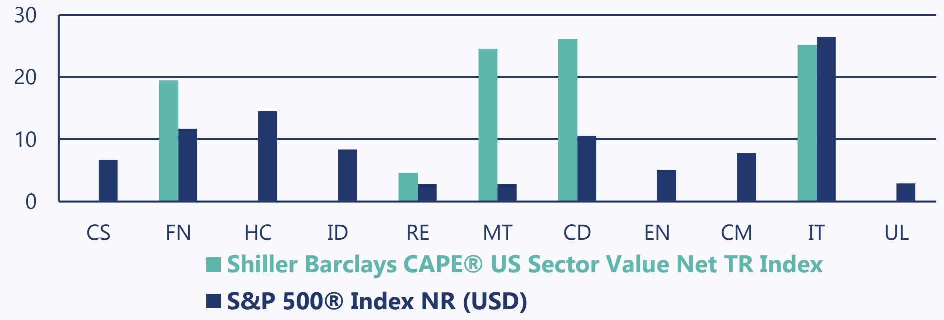
Cut-off[1]	4:00 pm Luxembourg time
Minimum Investment (on the secondary market)	1 Share

[1]Subscription 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

FOR PROFESSIONAL INVESTORS OR NON-PROFESSIONALS INVESTED IN THE FUND ONLY.
PLEASE REFER TO THE PROSPECTUS OF THE FUND AND TO THE KID BEFORE MAKING ANY FINAL INVESTMENT DECISIONS.

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	6.49%	2.68%
APPLE INC	5.64%	6.32%
MICROSOFT CORP	5.25%	5.42%
LINDE PLC	4.20%	0.48%
TESLA INC	3.37%	1.36%
BERKSHIRE HATHAWAY INC-CL B	2.73%	1.65%
HOME DEPOT INC	2.40%	0.97%
JPMORGAN CHASE & CO	2.00%	1.20%
AIR PRODUCTS & CHEMICALS INC	1.83%	0.21%
FREEPORT-MCMORAN INC	1.64%	0.19%

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CONTACT / INFO

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