

As of 31.01.2023

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

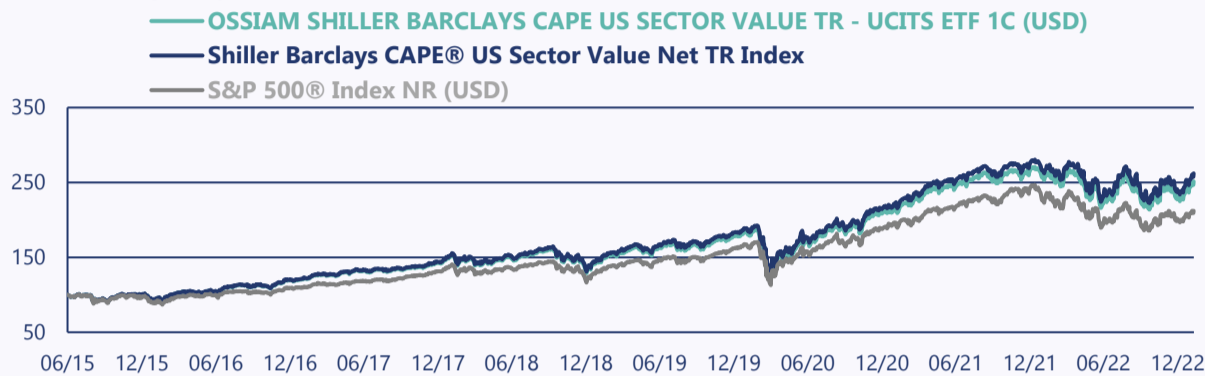
**STRATEGY DESCRIPTION**

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                  |

Data calculated by Ossiam as of 31.01.2023. 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                | 19.80             | 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**



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      | BXIIUSU 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%   |

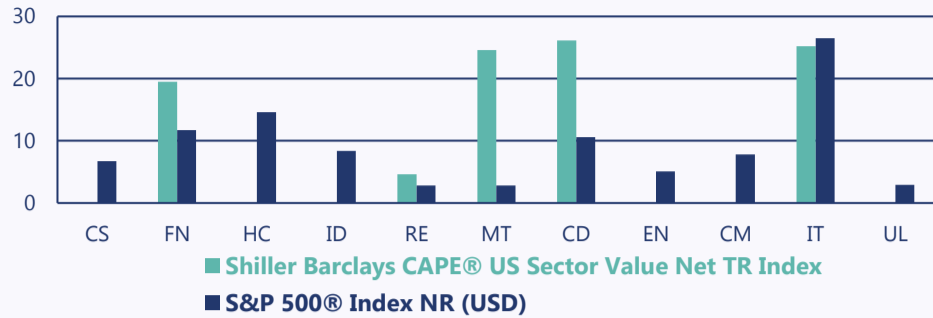
**DEALING INFORMATION**

|  |                         |
|--|-------------------------|
| Cut-off <sup>1</sup>                         | 4:00 pm Luxembourg time |
| Minimum Investment (on the secondary market) | 1 Share                 |

<sup>1</sup>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 |

## 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%             |
| FREEMPORT-MCMORAN INC        | 1.64%   | 0.19%             |

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## CONTACT / INFO

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

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