

As of 31.08.2023

**OSSIAM SHILLER BARCLAYS CAPE GLOBAL SECTOR VALUE UCITS ETF 1C (EUR)**

**STRATEGY DESCRIPTION**

The investment objective of the Fund is to replicate the performance of the Shiller Barclays CAPE® Global Sector Net TR Index (the "Index") closing level. The Index is a systematic value oriented approach based on Professor Robert Shiller's research, and reflects the performance of a dynamic long exposure to a selection of Global equity sectors which are selected every month according to their Relative CAPE® (Cyclically Adjusted Price Earnings) Indicator and recent price variations.

**Key benefits:**

- Dynamic exposure to global 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**

Product performance since fund inception are not shown as the fund has a performance history of less than 1 year.

**NET PERFORMANCES**

Product performance since fund inception are not shown as the fund has a performance history of less than 1 year.

**RISK PARAMETERS SINCE FUND INCEPTION**

Product performance since fund inception are not shown as the fund has a performance history of less than 1 year.

**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 does not predict future returns.**

**Risk Consideration:** Please note that the fund is subject to specific risks such as index risk, derivative and counterparty risk and currency risk, in addition to common market risk. To know more about these risks, please refer to the Key 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**

<b>Name</b>	Shiller Barclays CAPE® Global Sector Net TR Index
<b>Investment Universe</b>	MSCI World Net Total Return Index
<b>Bloomberg Ticker</b>	BXIICAPE Index
<b>Inception Date</b>	01.09.2022
<b>Asset Class</b>	Equity
<b>Rebalancing Frequency</b>	Monthly

**FUND DATA**

<b>Custodian</b>	State Street Bank International GmbH, Luxembourg Branch
<b>Legal Form</b>	Sub fund of Ossiam Lux SICAV
<b>UCITS</b>	Yes
<b>SFDR Classification</b>	Article 6
<b>Type</b>	Passive ETF
<b>Dividends</b>	Reinvested
<b>Fund Total AUM</b>	USD 27 733 183
<b>Share Class AUM</b>	USD 3 449 391
<b>Net Asset Value</b>	USD 106.413
<b>Number of Shares</b>	32 415
<b>Fund Base Currency</b>	USD
<b>Share Class Currency</b>	EUR
<b>ISIN</b>	LU2555926455
<b>Inception Date</b>	21.12.2022
<b>Replication Method</b>	Synthetic
<b>Total Expense Ratio</b>	0.65%

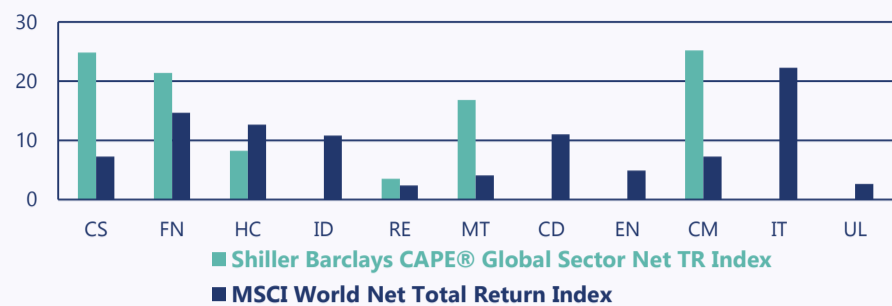
**DEALING INFORMATION**

<b>Cut-off<sup>1</sup></b>	5:00 pm Luxembourg time (D-1)
<b>Minimum Investment (on the secondary market)</b>	1 Share

<sup>1</sup>Subscription on the primary market only for Authorised Participants and approved investors.

<b>Xetra in EUR</b>	EUPB GY
<b>SIX Swiss Exchange in EUR</b>	50GE SW
<b>London Stock Exchange in EUR</b>	50GE LN
<b>Borsa Italiana in EUR</b>	50GE IM
<b>Euronext Paris in EUR</b>	50GE FP

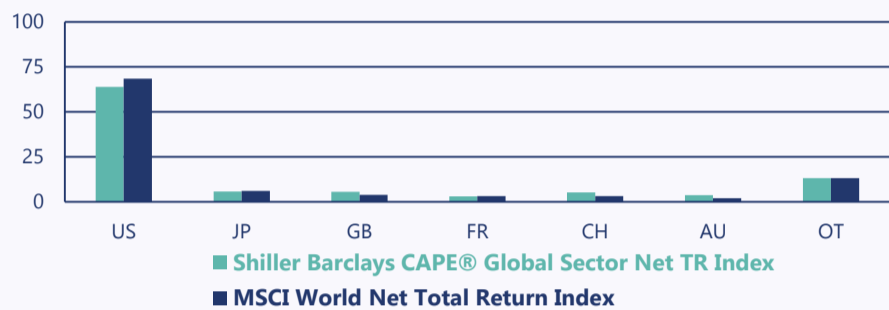
## SECTOR ALLOCATION



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

Data calculated by Ossiam as of 31.08.2023. Source: Ossiam, Bloomberg, Barclays, MSCI.

## GEOGRAPHICAL ALLOCATION



US: United States • JP: Japan • GB: United Kingdom • FR: France • CH: Switzerland • AU: Australia • OT: Other

Data calculated by Ossiam as of 31.08.2023. Source: Ossiam, Bloomberg, Barclays, MSCI.

## TOP 10 HOLDING

	Shiller Barclays CAPE® Global Sector Net TR Index	MSCI World Net Total Return Index
ALPHABET INC-CL A	4.95%	1.42%
ALPHABET INC-CL C	4.44%	1.29%
FACEBOOK INC-CLASS A	4.00%	1.15%
PROCTER & GAMBLE CO/THE	2.18%	0.64%
NESTLE SA-REG	1.93%	0.58%
COCA-COLA CO/THE	1.47%	0.43%
PEPSICO INC	1.47%	0.43%
COSTCO WHOLESALE CORP	1.46%	0.43%
WALMART INC	1.44%	0.42%
LINDE PLC	1.37%	0.33%

Data calculated by Ossiam as of 31.08.2023. Source: Ossiam, Bloomberg, Barclays, MSCI.

## CONTACT / INFO

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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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