

## Ossiam Shiller Barclays CAPE® Europe Sector Value TR UCITS ETF 1C (EUR)

### STRATEGY DESCRIPTION

The Shiller Barclays CAPE® Europe Sector Value strategy is a systematic value oriented approach, based on Professor Robert Shiller's research. The strategy offers European 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.

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

### PRODUCT PERFORMANCE SINCE INCEPTION

- Ossiam Shiller Barclays CAPE® Europe Sector Value TR UCITS ETF 1C (EUR)
- MSCI Europe Net Return Index (EUR)



Ossiam/Bloomberg/Barclays/MSCI, calculation by Ossiam

### PERFORMANCES 28/12/2018

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANNUALIZED PERF %	5-YEARS ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	-4.47	-7.44	-7.44	1.20	–	2.05
Index	-4.43	-6.94	-6.94	1.84	3.19	2.74
Investment Universe	-5.92	-10.94	-10.94	0.06	–	2.29

Ossiam/Bloomberg/Barclays/MSCI, calculation by Ossiam

### RISK PARAMETERS SINCE INCEPTION 28.12.2018

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAWDOWN %
Fund	16.84	-0.15	0.96	0.04	0.12	-23.68
Index	16.84	0.54	0.96	–	0.16	-23.27
Investment Universe	16.78	–	–	–	0.14	-25.92

Ossiam/Bloomberg/Barclays/MSCI, calculation by Ossiam

**IMPORTANT INFORMATION** :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 notice that the fund is subject to specific risks such as index risk, derivative and counterparty risk and geographic concentration, 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.

### SYNTHETIC RISK & REWARD INDICATOR



The SRRI represents the risk and return profile as presented in the Key Investor Information Document (KIID). The lowest category does not imply that there is no risk. The SRRI is not guaranteed and may change over time.

### INDEX DATA

Name	Shiller Barclays CAPE® Europe Sector Value Net TR Index (EUR)
Investment Universe	MSCI Europe Net Return Index (EUR)
Bloomberg Ticker	BXIIESE Index
Inception Date	29.08.2013
Asset Class	Equity
Rebalancing Frequency	Monthly

### FUND DATA

Custodian	State Street Bank Luxembourg S.A.
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
Dividends	Reinvested
Fund total AuM	EUR 61,815,885
Share classe AuM	EUR 61,815,885
Net Asset Value	EUR 288.136
Number of Shares	214,537
Fund base Currency	EUR
Share Class Currency	EUR
ISIN	LU1079842321
Inception Date	30.12.2014
Replication Method	Synthetic
Total Expense Ratio	0.65%

### DEALING INFORMATION

Cut-off	2:45 pm Luxembourg time
Minimum Investment (on the secondary market)	1 Share
Ticker for London Stock Exchange In fund currency (EUR)	
Bloomberg Ticker	CAPE LN
Ticker for London Stock Exchange in GBP	
Bloomberg Ticker	LCPE LN

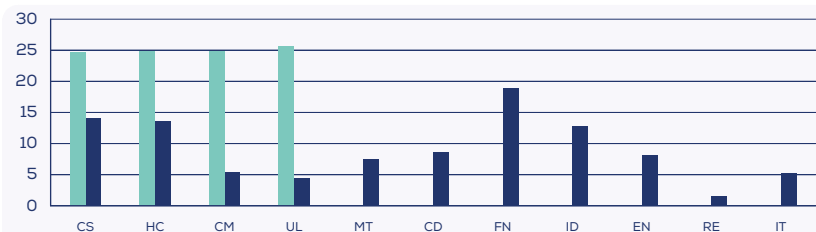
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### TOP 10 HOLDINGS (%)

28.12.2018

	Shiller Barclays CAPE® Europe Sector Value Net TR Index	MSCI Europe Net Return Index
NESTLE SA	5.58	3.18
NOVARTIS AG	4.50	2.37
ROCHE HOLDING AG	4.22	2.22
IBERDROLA SA	3.79	0.63
ENEL SPA	3.70	0.60
DEUTSCHE TELEKOM AG-REG	3.40	0.72
VODAFONE GROUP PLC	3.16	0.67
NATIONAL GRID PLC	2.61	0.42
TELEFONICA SA	2.38	0.50
SANOFI	2.35	1.25

Ossiam/Bloomberg/Barclays/MSCI, calculation by Ossiam



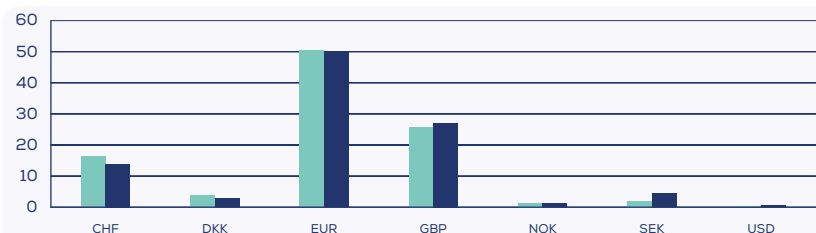
### SECTOR ALLOCATION (28.12.2018)

■ Shiller Barclays CAPE® Europe Sector Value Net TR Index (EUR)

■ MSCI Europe Net Return Index (EUR)

Ossiam/Bloomberg/Barclays/MSCI, calculation by Ossiam

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



### CURRENCY ALLOCATION (28.12.2018)

■ Shiller Barclays CAPE® Europe Sector Value Net TR Index (EUR)

■ MSCI Europe Net Return Index (EUR)

Ossiam/Bloomberg/Barclays/MSCI, calculation by Ossiam

CHF: Swiss Franc • DKK: Danish krone • EUR: Euro • GBP: British Pound • NOK: Krona Norwegia • SEK: Swedish Krona • USD: US Dollar

### CONTACT / INFO

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