

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.

- 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 PERFORMANCE SINCE INCEPTION

— Ossiam Shiller Barclays CAPE® US Sector Value TR UCITS ETF 1C (USD)
 — S&P 500® Index NR (USD)



Ossiam/Bloomberg/Barclays/Standard & Poor's, calculation by Ossiam

PERFORMANCES 31/12/2018

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANNUALIZED PERF %	5-YEARS ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	-8.69	-3.51	-3.51	11.02	—	9.28
Index	-8.63	-2.78	-2.78	11.61	10.79	9.83
Investment Universe	-9.07	-4.94	-4.94	8.58	7.82	6.35

Ossiam/Bloomberg/Barclays/Standard & Poor's, calculation by Ossiam

RISK PARAMETERS SINCE INCEPTION 31.12.2018

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAWDOWN %
Fund	14.00	3.01	0.99	0.06	0.66	-20.27
Index	14.01	3.56	0.99	—	0.70	-20.15
Investment Universe	13.87	—	—	—	0.46	-19.49

Ossiam/Bloomberg/Barclays/Standard & Poor's, 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

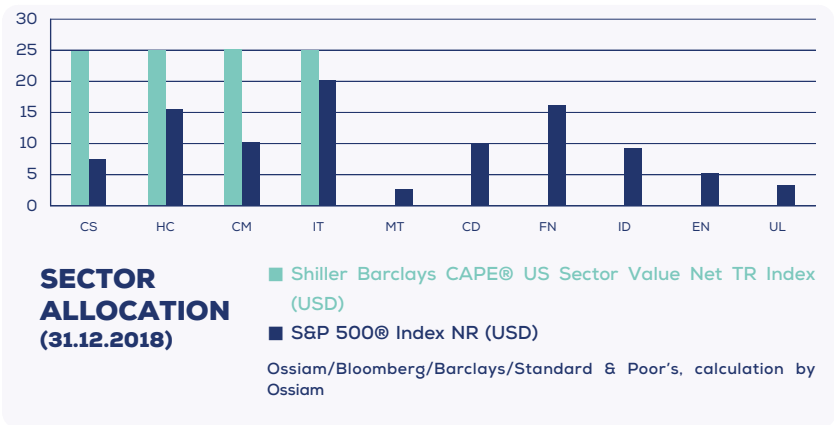
Name	Shiller Barclays CAPE® US Sector Value Net TR Index (USD)
Investment Universe	S&P 500® Index NR (USD)
Bloomberg Ticker	BXIIICUSU Index
Inception Date	12.09.2012
Asset Class	Equity
Rebalancing Frequency	Monthly

FUND DATA

Custodian	State Street Bank Luxembourg S.A.
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
Dividends	Reinvested
Fund total AuM	USD 1,414,368,150
Share classe AuM	USD 925,317,039
Net Asset Value	USD 600,000
Number of Shares	1,542,195
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	4:00 pm Luxembourg time
Minimum Investment (on the secondary market)	1 Share
Ticker for London Stock Exchange In fund currency (USD)	
Bloomberg Ticker	UCAP LN
Ticker for London Stock Exchange in GBP	
Bloomberg Ticker	CAPU LN



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

TOP 10 HOLDINGS (%)

31.12.2018

	Shiller Barclays CAPE® US Sector Value Net TR Index	S&P 500® Index NR
MICROSOFT CORP	4.63	3.72
APPLE INC	4.20	3.38
FACEBOOK INC-A	4.08	1.53
PROCTER & GAMBLE CO/THE	3.63	1.09
ALPHABET INC-CL C	3.06	1.53
ALPHABET INC-CL A	3.00	1.50
COCA-COLA CO/THE	2.88	0.87
JOHNSON & JOHNSON	2.65	1.64
PEPSICO INC	2.47	0.75
WALMART INC	2.10	0.63

Ossiam/Bloomberg/Barclays/Standard & Poor's, calculation by Ossiam

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