MARKETING COMMUNICATION

As of 31.08.2026

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

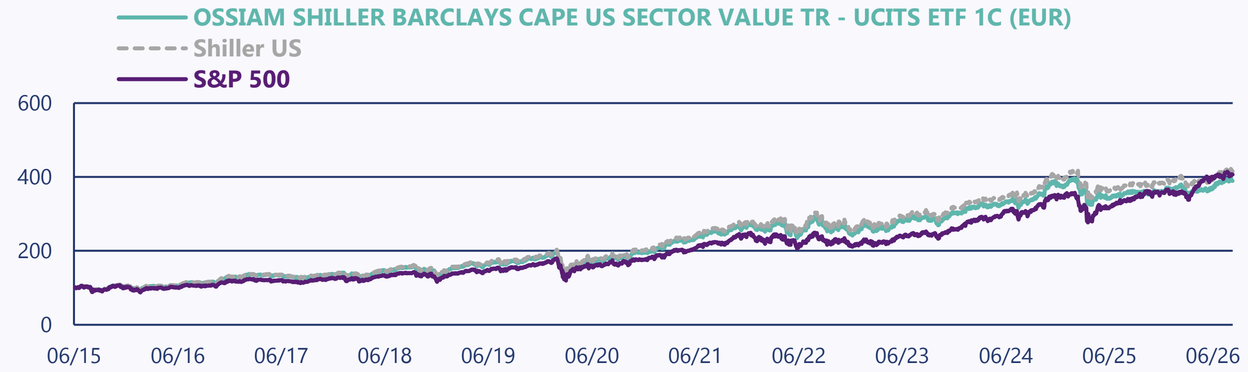
STRATEGY DESCRIPTION

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 31.08.2026. 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	0.62	8.21	9.26	10.43	8.99	12.91
Shiller US	0.68	8.75	10.04	11.19	9.68	13.57
S&P 500	1.72	14.13	20.88	17.85	12.66	13.34

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RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	1Y Tracking Error %	Sharpe Ratio	Max Drawdown %
Fund	18.87	0.36	0.94	0.05	0.65	-34.48
Shiller US	18.88	1.01	0.94	---	0.68	-34.50
S&P 500	19.12	---	---	---	0.66	-33.63

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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 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 geographic concentration 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

LOWER RISK — HIGHER RISK

1 2 3 **4** 5 6 7

We have classified the Fund in risk class 4, which is a medium-high risk class. In other words, the potential losses linked to the product's future results are at a medium-high level, and if the situation were to deteriorate on the markets, it is possible that our ability to pay you will likely be affected. The market liquidity risk could amplify the variation of product performances. In addition to the risks included in the risk indicator, other risks may influence the Fund's performance. Please refer to the Fund's prospectus.

BENCHMARKS

Name: Shiller Barclays CAPE® US Sector Value Net TR IndexEUR ("Shiller US")
Ticker: BXIICUSE Index

Name: S&P 500 Index NTR EUR ("S&P")
Ticker: SPTRNE Index

FUND DATA

Custodian	State Street Bank International GmbH, Luxembourg Branch
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
SFDR Classification	Article 6
Type	Passive ETF
Dividends	Reinvested
Fund Total AUM	USD 2,697,478,972
Share Class AUM	EUR 666,004,632
Net Asset Value	EUR 1,500
Number of Shares	444,061
Fund Base Currency	USD
Share Class Currency	EUR
ISIN	LU1079841273
Inception Date	22.06.2015
Replication Method	Synthetic
Total Expense Ratio	0.65%

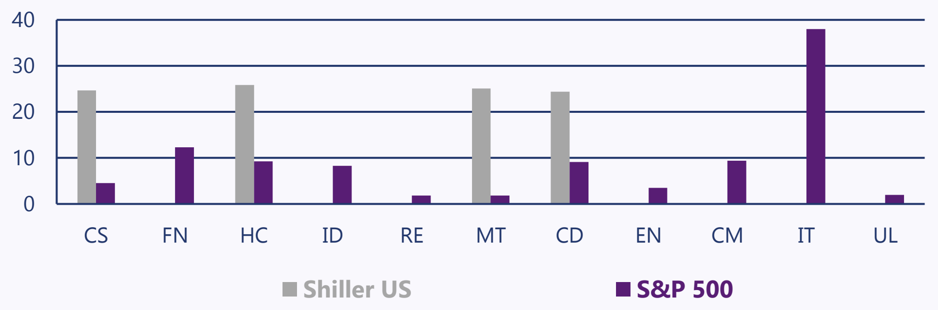
DEALING INFORMATION

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.

XETRA in EUR	USCP GY
Euronext Paris in EUR	CAPU FP
SIX Swiss Exchange in EUR	CAPU SW
Borsa Italiana in EUR	CAPU IM

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	5.95%	3.85%
TESLA INC	4.22%	1.57%
ELI LILLY & CO	3.85%	1.38%
LINDE PLC	3.31%	0.34%
JOHNSON & JOHNSON	2.69%	0.97%
WALMART INC	2.43%	0.70%
COSTCO WHOLESALE CORP	2.21%	0.63%
NEWMONT CORP	1.97%	0.20%
ABBVIE INC	1.91%	0.69%
COCA-COLA CO/THE	1.82%	0.52%

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