MARKETING COMMUNICATION

ossiam

As of 30.06.2025

Ossiam Shiller Barclays CAPE US Sector Screened UCITS ETF - 1A (EUR)

STRATEGY DESCRIPTION

The Ossiam Shiller Barclays CAPE® US Sector Screened Strategy aims to deliver net total returns of a selection of equities listed or traded on Recognised Markets in the US, while integrating Environmental, Social, Governance ("ESG") criteria. The 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
- An approach that integrates ESG crieria

RISK INDICATOR

LOWER RISK — HIGHER RISK

1 | 2 | 3 | 4 | **5** | 6 | 7

We have classified the Fund in risk class 5, 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.

INDEX DATA

Name	Shiller Barclays CAPE US Sector Value Net TR Index (EUR)
Bloomberg Ticker	BXIICUSE Index
Inception Date	05.10.2012
Asset Class	Equity
Rebalancing Frequency	Monthly

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.

FUND DATA

Custodian	The Bank of New York Mellon SA/NV, Dublin Branch
Legal Form	Sub fund of Ossiam IRL ICAV
UCITS	Yes
SFDR Classification	Article 8
Dividends	Reinvested
Type	Actively Managed ETF
Fund Total AUM	USD 141 356 399
Share Class AUM	EUR 93 275 425
Net Asset Value	EUR 102.321
Number of Shares	911 592
Fund Base Currency	USD
Share Class Currency	EUR
ISIN	IE0000GXRR13
Inception Date	17.07.2024
Replication Method	Physical
Total Expense Ratio	0.75%

DEALING INFORMATION

Cut-off[1]	3 p.m. (Irish Time) on the Dealing Day
Minimum Investment (on the secondary market)	1 Share

[1]Subscription on the primary market only for Authorised Participants and approved investors.

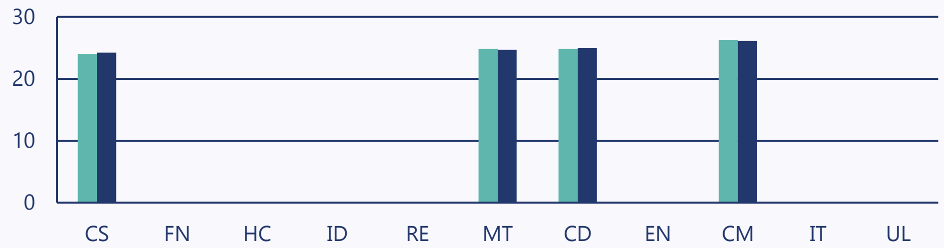
XETRA in EUR	EUPD GY
SIX Swiss Exchange in EUR	5HSE SW

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: The Reference Index does not intend to be consistent with the environmental or social characteristics promoted by the fund. Please note that the fund is subject to specific risks such as ESG investment 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. This product promotes environmental or social characteristics but does not have as its objective a sustainable investment. It might invest partially in assets that have a sustainable objective, for instance qualified as sustainable according to the EU classification.
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).

FOR PROFESSIONAL INVESTORS OR NON-PROFESSIONALS INVESTED IN THE FUND ONLY.

SECTOR ALLOCATION



■ Ossiam Shiller Barclays CAPE® US Sector Screened UCITS ETF

■ **Shiller Barclays CAPE US Sector Value Net TR Index**

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 30.06.2025. Source: Ossiam, Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's.

TOP 10 HOLDING

	Ossiam Shiller Barclays CAPE® US Sector Screened UCITS ETF	Shiller Barclays CAPE US Sector Value Net TR Index
AMAZON.COM INC	5.96%	5.83%
META PLATFORMS INC	5.11%	4.90%
ALPHABET INC	4.61%	2.05%
LINDE PLC	4.14%	4.08%
TESLA INC	3.90%	4.09%
COSTCO WHOLESALE CORP	2.51%	2.42%
WALMART INC	2.40%	2.33%
NETFLIX INC	2.36%	2.29%
PROCTER & GAMBLE CO/THE	2.10%	2.06%
HOME DEPOT INC/THE	1.65%	1.67%

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