

MARKETING COMMUNICATION



As of 27.02.2026

OSSIAM SHILLER Barclays CAPE US Sector Tilted TR UCITS ETF 1C EUR

STRATEGY DESCRIPTION

The Shiller Barclays CAPE® US Sector Tilted 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

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

Data calculated by Ossiam as of 27.02.2026. Source: Ossiam, Bloomberg, Barclays, Standard & Poor's.

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 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



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.

BENCHMARKS

Name: Shiller Barclays CAPE® US Sector Tilted Value Net TR Index EUR ("Shiller US Tilted")

Ticker: BXIITILT 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 43,762,348
Share Class AUM	EUR 19,081,018
Net Asset Value	EUR 106
Number of Shares	180,000
Fund Base Currency	USD
Share Class Currency	EUR
ISIN	LU3046618446
Inception Date	29.07.2025
Replication Method	Synthetic
Total Expense Ratio	0.65%

DEALING INFORMATION

Cut-off¹ 4:00 pm Luxembourg time

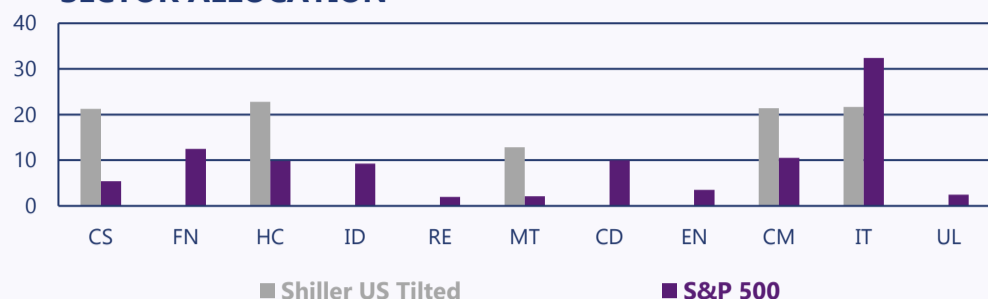
Minimum Investment (on the secondary market) 1 Share

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

XETRA in EUR

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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 Tilted TR Index	S&P 500® Index NR
META PLATFORMS INC	4.17%	2.40%
ALPHABET INC	4.09%	2.46%
ELI LILLY & CO	3.29%	1.42%
NVIDIA CORP	3.18%	7.32%
APPLE INC	2.88%	6.64%
WALMART INC	2.43%	0.95%
JOHNSON & JOHNSON	2.36%	1.02%
MICROSOFT CORP	2.16%	4.97%
COSTCO WHOLESALE CORP	1.94%	0.76%
LINDE PLC	1.80%	0.40%

Data calculated by Ossiam as of 27.02.2026. Source: Ossiam, Bloomberg, Barclays, Standard & Poor's.



CONTACT / INFO

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This is a marketing communication. Please refer to the prospectus of the UCITS and to the KIID/KID, available free of charge at www.ossiam.com, before making any final investment decisions.

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The KID/KIID in English, as well as the prospectus in English, are available free of charge on our website www.ossiam.com

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The proxy voting and engagement policy is available on our website www.ossiam.com.

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