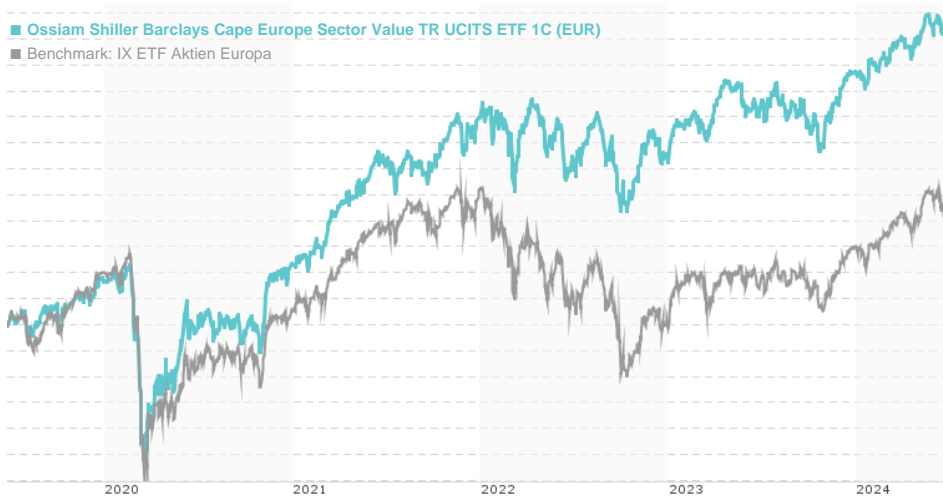


Ossiam Shiller Barclays Cape Europe Sector Value TR UCITS ETF 1C (EUR) / LU1079842321 / A116QX / Ossiam

| | | | | |
|------------------------------|--------|------------|---------------|----------------------|
| Last 06/25/2024 ¹ | Region | Branch | Type of yield | Type |
| 524.75 EUR | Europe | ETF Stocks | reinvestment | Alternative Investm. |



Risk key figures

| | | | | | | | |
|---|------------------|---|---|---|---|---|---|
| SRI | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| Mountain-View Funds Rating ² | EDA ³ | | | | | | |
| | ▲▲▲▲▲▲▲ | | | | | | |

Yearly Performance

| | |
|------|---------|
| 2023 | +13.40% |
| 2022 | -6.24% |
| 2021 | +25.55% |
| 2020 | +3.03% |
| 2019 | +23.87% |

| Master data | | Conditions | | Other figures | |
|-------------|--|------------|--|---------------|--|
|-------------|--|------------|--|---------------|--|

| | | | | | |
|---------------------|-----------------------------------|---|-------|---------------------------|-------|
| Fund type | Single fund | Issue surcharge | 4.00% | Minimum investment | UNT 1 |
| Category | Equity | Planned administr. fee | 0.00% | Savings plan | - |
| Sub category | ETF Stocks | Deposit fees | 0.00% | UCITS / OGAW | Yes |
| Fund domicile | Luxembourg | Redemption charge | 4.00% | Performance fee | 0.00% |
| Tranch volume | (06/25/2024) EUR 170.85 mill. | Ongoing charges | - | Redeployment fee | 0.00% |
| Total volume | (06/25/2024) EUR 170.85 mill. | Dividends | | Investment company | |
| Launch date | 12/30/2014 | Ossiam 36 rue Brunel, 75017, Paris France https://www.ossiam.com | | | |
| KESt report funds | Yes | | | | |
| Business year start | 01.01. | | | | |
| Sustainability type | - | | | | |
| Fund manager | Carmine De Franco, Tristan Perret | | | | |

| Performance | 1M | 6M | YTD | 1Y | 2Y | 3Y | 5Y | Since start |
|------------------|--------|--------|--------|---------|---------|---------|---------|-------------|
| Performance | +1.04% | +7.13% | +6.89% | +13.59% | +20.65% | +21.32% | +58.33% | +95.26% |
| Performance p.a. | - | - | - | +13.59% | +9.85% | +6.67% | +9.61% | +8.41% |
| Sharpe ratio | 1.16 | 1.39 | 1.37 | 0.97 | 0.54 | 0.23 | 0.35 | 0.31 |
| Volatility | 9.28% | 8.13% | 8.29% | 10.26% | 11.47% | 13.17% | 16.88% | 15.23% |
| Worst month | - | -0.92% | -0.92% | -2.99% | -7.49% | -7.49% | -13.12% | -13.12% |
| Best month | - | 3.73% | 3.73% | 6.29% | 6.37% | 6.37% | 14.49% | 14.49% |
| Maximum loss | -2.33% | -2.77% | -2.77% | -8.95% | -13.42% | -15.00% | -33.03% | - |

Distribution permission

Austria, Germany

¹ Important note on update status: The displayed date refers exclusively to the calculation of the NAV.
² The Mountain-View Data Fund Rating calculates a comparative ranking for funds using yield, volatility and trend data. For more information visit [MVD Funds Rating](#)
³ Displays the Ethical-Dynamical Ratio calculated according to standard criteria. The maximum value is 100. For more information visit [EDA](#)

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Investment strategy

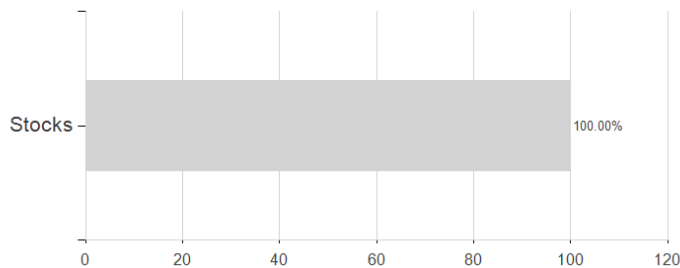
In order to achieve its investment objective, the Fund will primarily use swaps with the objective of tracking the Index performance through synthetic replication. In that case, the Fund will invest in a portfolio of assets, the performance of which will be exchanged against the performance of the Index or a related index, or a portfolio of its constituents through swap agreements with a swap counterparty. This method implies a counterparty risk as described in the below Risk and Reward Profile. The net asset value per share of the Fund will therefore increase (or decrease) according to the evolution of the Index. The counterparty to the swap will be a first class financial institution that specializes in this type of transaction. The Fund may also enter into multiple swap agreements with multiple swap counterparties with the same characteristics as previously described. The Fund may, with due regard to the best interest of its Shareholders, decide to switch partially or totally from one of the above described policies to the other (i.e. synthetic replication vs. physical replication). In both replication strategies, the Fund shall be permanently invested for a minimum of 75% in equities or rights issued by companies having their registered office in European Economic Area, excluding Liechtenstein.

Investment goal

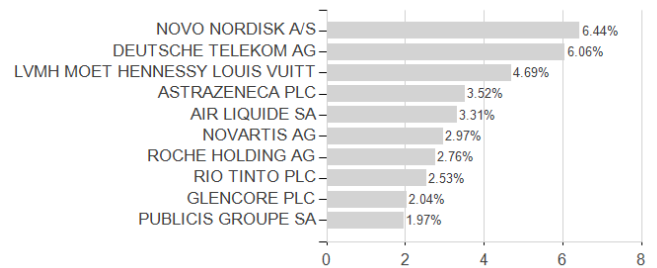
The investment objective of OSSIAM SHILLER BARCLAYS CAPE® EUROPE SECTOR VALUE TR (the "Fund") is to replicate, before the Fund's fees and expenses, the performance of the Shiller Barclays CAPE® Europe Sector Value Net TR Index closing level. The Fund is passively-managed. The Shiller Barclays CAPE® Europe Sector Value Net TR Index (the "Index") is a total return index (net dividends reinvested) expressed in EUR, sponsored by Barclays (the "Index Provider") and calculated and published by Bloomberg Index Services Limited (the "Calculation Agent"). The Shiller Barclays CAPE® Europe Sector Value Net TR Index reflects the performance of a dynamic long exposure to 4 European equity sectors which are selected every month according to their Relative CAPE® (Cyclically Adjusted Price Earnings) ratio and price variations over the prior 12 months (the "12- month price momentum").

Assessment Structure

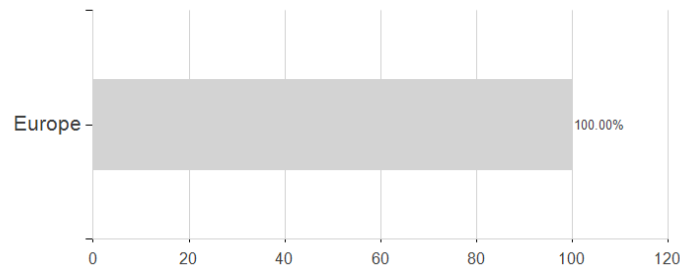
Assets



Largest positions



Countries



Currencies

