

Ossiam ESG Low Carbon Shiller Barclays CAPE® US Sector UCITS ETF 1A (USD)

STRATEGY DESCRIPTION

The Ossiam ESG Low Carbon Shiller Barclays CAPE® US Sector Strategy aims to deliver a risk/return profile similar to the Shiller Barclays CAPE® US Sector Value index, but with a significantly reduced carbon footprint and improved ESG profile.

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.

Improved ESG profile : The strategy excludes companies involved in controversial weapons, tobacco, coal and controversies regarding environmental, social and governance topics.

Reduced Carbon Footprint : The strategy compared to its original index targets a reduction of 40% for total greenhouse gas emissions (GHG), carbon intensities (GHG / company revenues) and GHG emissions from fossil fuel reserves.

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 which combines ESG filters with greenhouse gas emissions reduction

PRODUCT PERFORMANCE SINCE INCEPTION

— Ossiam ESG Low Carbon Shiller Barclays CAPE® US Sector UCITS ETF 1A (USD)
 — S&P 500® Index NR (USD)



Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's, calculation by Ossiam

PERFORMANCES 31.10.2018

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANNUALIZED PERF %	5-YEARS ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	-9.25	-	-	-	-	4.65
Investment Universe	-6.87	-	-	-	-	4.56

Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's, calculation by Ossiam

RISK PARAMETERS SINCE INCEPTION 31.10.2018

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAWDOWN %
Fund	14.35	-0.47	1.12	-	0.32	-11.97
Investment Universe	12.47	-	-	-	0.37	-9.79

Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's, calculation by Ossiam

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.

INVESTMENT UNIVERSE DATA

Name	S&P 500® Index NR(USD)
Bloomberg Ticker	SPTR500N Index
Inception Date	31.12.1998
Asset Class	Equity

FUND DATA

UK Distributor/Reporting Status	Yes
ISA Eligibility	Yes
SIIP Available	Yes
Type	Actively Managed ETF
Fund total AuM	USD 25,081,659
Share classe AuM	USD 1,764,066
Net Asset Value	USD 65.095
Number of Shares	27,100
Fund base Currency	USD
Share Class Currency	USD
ISIN	IE00BF92LR56
Inception Date	05.04.2018
Replication Method	Physical
Total Expense Ratio	0.85%

DEALING INFORMATION

Cut-off	3 p.m. (Irish Time) on the Dealing Day
Minimum Investment (on the secondary market)	1 Share
Ticker for London Stock Exchange In fund currency (USD)	
Bloomberg Ticker	5HED LN
Ticker for London Stock Exchange in GBP	
Bloomberg Ticker	5SHEP LN

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.

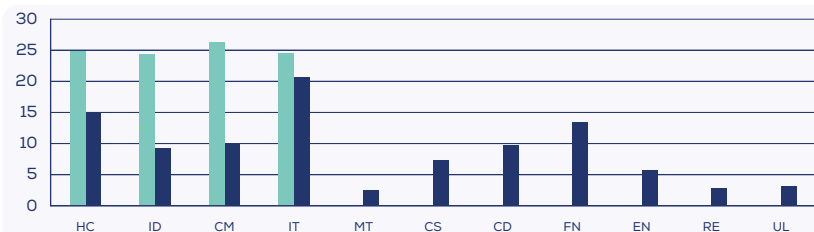
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TOP 10 HOLDINGS (%)

31.10.2018

	Ossiam ESG Low Carbon Shiller Barclays CAPE® US Sector UCITS ETF	S&P 500® Index NR
WALT DISNEY CO/THE	4.88	0.74
MICROSOFT CORP	4.60	3.57
VISA INC-CLASS A SHARES	4.58	1.07
VERIZON COMMUNICATIONS INC	4.56	1.03
UNITED TECHNOLOGIES CORP	4.37	0.41
AT&T INC	3.89	0.97
3M CO	3.70	0.49
NETFLIX INC	2.43	0.57
COMCAST CORP-CLASS A	2.23	0.76
ELI LILLY & CO	2.11	0.45

Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's, calculation by Ossiam



SECTOR ALLOCATION (31.10.2018)

■ Ossiam ESG Low Carbon Shiller Barclays CAPE® US Sector UCITS ETF 1A (USD)

■ S&P 500® Index NR (USD)

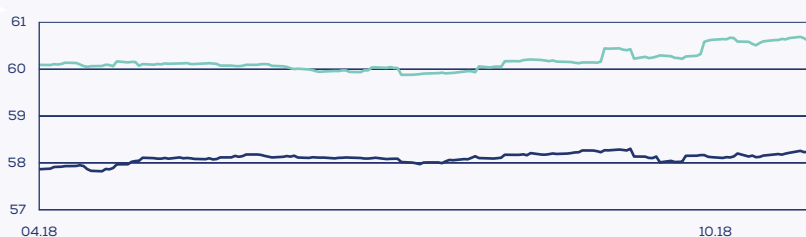
Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's, calculation by Ossiam

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

ESG SCORES

— Ossiam ESG Low Carbon Shiller Barclays CAPE® US Sector UCITS ETF 1A (USD)

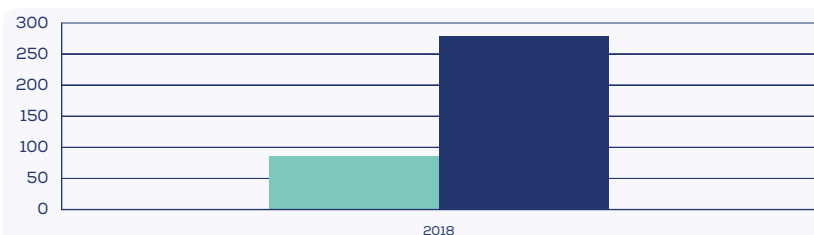
— S&P 500® Index NR (USD)



Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's, calculation by Ossiam

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GHG EMISSIONS in tCO2 (31.10.2018)

■ Ossiam ESG Low Carbon Shiller Barclays CAPE® US Sector UCITS ETF 1A (USD)

■ S&P 500® Index NR (USD)

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