

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 (NET) PERFORMANCE SINCE FUND INCEPTION

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



Data calculated by Ossiam as of 31.07.2019. Source: Ossiam, Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANNUALIZED PERF %	5-YEARS ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	1.13	20.83	9.86	—	—	13.20
Investment Universe	1.40	19.84	7.33	12.65	10.65	10.41

Data calculated by Ossiam as of 31.07.2019. Source: Ossiam, Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's

RISK PARAMETERS SINCE FUND INCEPTION

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	SHARPE RATIO	MAX DRAWDOWN %
Fund	15.14	2.71	1.01	0.87	-19.34
Investment Universe	14.60	—	—	0.71	-19.49

Data calculated by Ossiam as of 31.07.2019. Source: Ossiam, Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's

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 is not a reliable indicator of future performance.

Risk Consideration: 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 Investors 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).

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	SPTR500 Index
Inception Date	31.12.1998
Asset Class	Equity
Rebalancing Frequency	Monthly

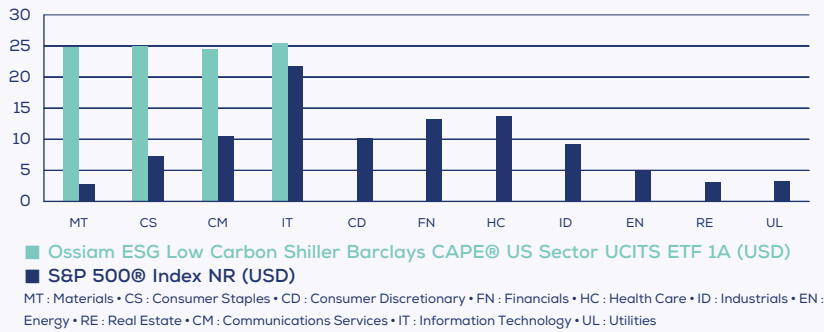
FUND DATA

Custodian	BNY Mellon Trust Company (Ireland) Limited.
Legal Form	Sub fund of Ossiam IRL ICAV
UCITS	Yes
Dividends	Reinvested
Type	Actively Managed ETF
Fund Total AuM	USD 46,906,719
Share Class AuM	USD 20,108,533
Net Asset Value	USD 74.710
Number of Shares	269,153
Fund Base Currency	USD
Share Class Currency	USD
ISIN	IE00BF92LR56
Inception Date	05.04.2018
Replication Method	Physical
Total Expense Ratio	0.75%

DEALING INFORMATION

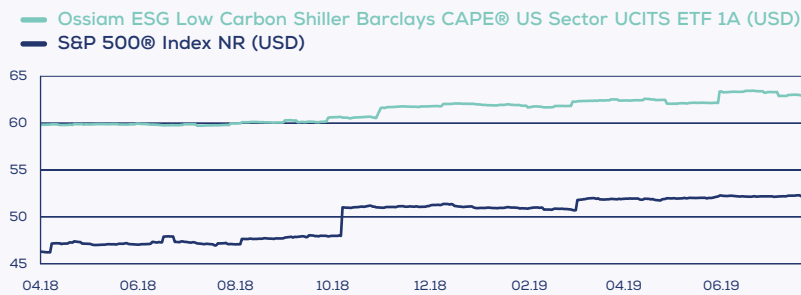
Cut-off	3 p.m. (Irish Time) on the Dealing Day
Minimum Investment (on the secondary market)	1 Share
Subscription on the primary market only for Authorised Participants and approved investors.	
London Stock Exchange in USD	5HED LN
London Stock Exchange in GBP	5HEP LN
XETRA in USD	5HED GY

SECTOR ALLOCATION



Data calculated by OssiAm as of 31.07.2019. Source: OssiAm, Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's

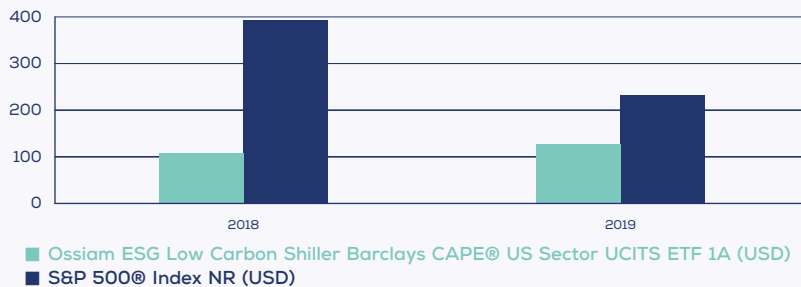
ESG SCORES*



Data calculated by OssiAm as of 31.07.2019. Source: OssiAm, Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's

*The ESG score is a weighted average of the ESG score of each constituent in the index.

GHG EMISSIONS in tCO₂**



Data calculated by OssiAm as of 31.07.2019. Source: OssiAm, Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's

**The GHG emissions (Greenhouse Gases) are the emissions in tons of CO₂ equivalent for US\$1mn of investment in the index.

TOP 10 HOLDINGS (%)

	OssiAm ESG Low Carbon Shiller Barclays CAPE® US Sector UCITS ETF	S&P 500® Index NR
PROCTER & GAMBLE CO/THE	4.77	1.20
APPLE INC	4.73	3.76
WALT DISNEY CO/THE	4.55	1.01
MICROSOFT CORP	4.50	4.22
PEPSICO INC	4.30	0.72
LINDE PLC	4.25	0.42
VERIZON COMMUNICATIONS INC	4.01	0.92
ECOLAB INC	3.62	0.21
COCA-COLA CO/THE	3.47	0.82
AT&T INC	3.27	1.00

Data calculated by OssiAm as of 31.07.2019. Source: OssiAm, Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's

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