

**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.

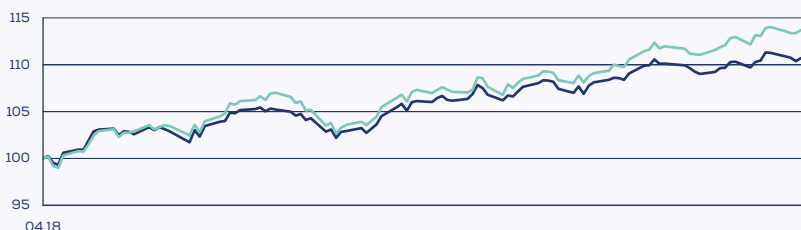
**Reduced Carbon Footprint :** The strategy compared to its original index targets a reduction of 40% for total greenhouse gas emissions (GHG), carbon intensities (GHG / company revenues) and GHG emissions from fossil fuel reserves.

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  
28.09.2018**

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANNUALIZED PERF %	5-YEARS ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	1.66	—	—	—	—	29.07
Investment Universe	0.53	—	—	—	—	22.20

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

**RISK PARAMETERS SINCE INCEPTION  
28.09.2018**

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAWDOWN %
Fund	10.52	5.19	1.08	—	2.76	-4.11
Investment Universe	9.46	—	—	—	2.35	-3.09

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

**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.

**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

**FUND DATA**

UK Distributor/Reporting Status	Yes
ISA Eligibility	Yes
SIIP Available	Yes
Type	Actively Managed ETF
Fund total AuM	USD 27,637,207
Share classe AuM	USD 1,943,805
Net Asset Value	USD 71.727
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**

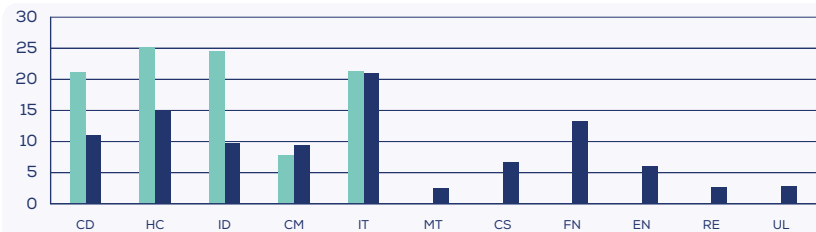
Cut-off	3 p.m. (Irish Time) on the Dealing Day
Minimum Investment (on the secondary market)	1 Share
Ticker for London Stock Exchange In fund currency (USD)	
Bloomberg Ticker	5HED LN
Ticker for London Stock Exchange in GBP	
Bloomberg Ticker	5SHEP LN

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**TOP 10 HOLDINGS (%)**  
28.09.2018

	Ossiam ESG Low Carbon Shiller Barclays CAPE® US Sector UCITS ETF	S&P 500® Index NR
MICROSOFT CORP	4.63	3.57
AMAZON.COM INC	4.51	3.34
UNITED TECHNOLOGIES CORP	3.82	0.43
VISA INC-CLASS A SHARES	3.26	1.08
3M CO	2.86	0.50
AT&T INC	2.00	0.99
MCDONALD'S CORP	1.98	0.53
PFIZER INC	1.95	1.05
HOME DEPOT INC	1.82	0.96
COMCAST CORP-CLASS A	1.81	0.66

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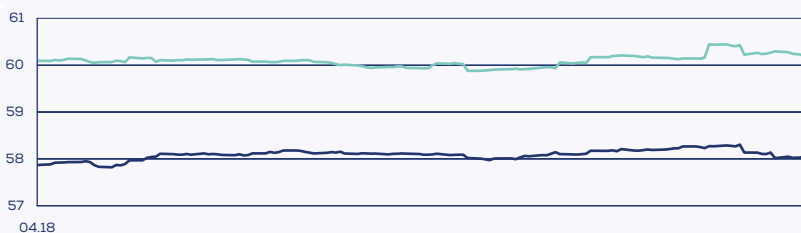
**SECTOR ALLOCATION**  
(28.09.2018)

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

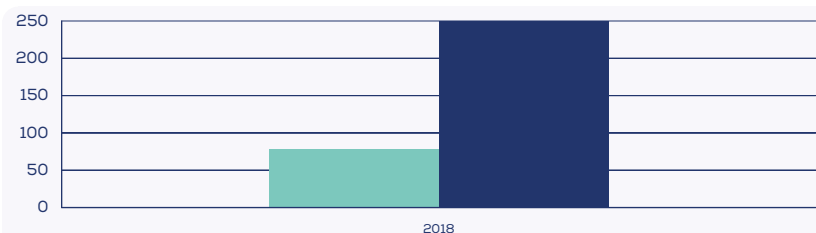
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— S&P 500® Index NR (USD)



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**GHG EMISSIONS**  
in tCO2  
(28.09.2018)

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

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