

This document provides you with key investor information about this Fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this Fund. You are advised to read it so you can make an informed decision about whether to invest.

## Ossiam World ESG Machine Learning UCITS ETF (the “Fund”) (1A (USD) ISIN IE00BF4Q3545) a sub-fund of OSSIAM IRL ICAV (the “ICAV”)

Management Company: Ossiam, part of the Natixis group of companies

### Objectives and Investment Policy

#### Objectives and investment policy:

The objective of the Fund is to deliver the net total returns of a selection of equities from developed markets.

The Fund is an actively managed UCITS ETF.

The Fund’s investment universe consists mainly of equity securities.

The Management Company uses a quantitative model which implements a thematic rules-based exclusion approach that aims to assess large and mi-cap equities from developed markets (Investment Universe) based on financial data and ESG (Environment, Social, Governance) ratings:

The model first applies an Ethical Filter to exclude certain securities from the Investment Universe (e.g., severe controversies, breach of the UN Global Compact principles).

Securities that pass the Ethical Filter are screened using the Management quantitative model based on machine learning techniques to integrate and process a very large set of ESG and financial data and to select the patterns that show a significant link between ESG characteristics and financial performance (Machine Learning Universe).

The Management Company excludes from the Machine Learning Universe the securities of companies which are among the worst polluters unless the companies rank among the best in terms of transition toward a low carbon economy.

The Management Company uses an optimisation procedure to determine the weights of the equities which are selected by the quantitative model, under constraints (e.g., total greenhouse gas emissions of the portfolio must be 40% lower than the emissions related to the Investment Universe).

In certain market conditions, it may not be possible to perform the optimisation while complying exactly with the list of constraints. In such circumstances, the Management Company can rateably reduce some of the constraints (for example, by gradually reducing the 40% limits on greenhouse gas emissions or the 10% limit on ESG rating).

With respect to the Currency Hedged Share Classes, the Fund performs currency hedging using the NAV Hedge method described in the Prospectus. For this purpose, the Fund may use futures and forward foreign exchange contracts, each as described in the Prospectus.

As described in the Prospectus, where the Sub-Fund uses FDI it will submit a risk management process to the Central Bank. The Sub-Fund will not have any exposure to repurchase agreements, stock-lending transactions or total return swaps.

The Reference Currency of the Fund is the US Dollar.

The 1A (USD) shares are listed for trading on one or more stock exchanges and investors may buy or sell shares through their usual broker on any trading day of the relevant stock exchange(s) which is also a Dealing Day in Ireland or, through a fund platform. Please contact your broker for additional information.

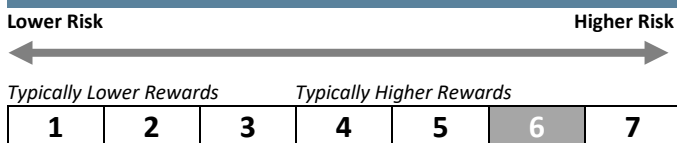
The 1A (USD) Share Class is an accumulating share class therefore income derived from the Fund is reinvested.

The 1A (USD) Share Class is not a Currency Hedged Share class.

Recommendation: this Fund may not be appropriate for investors who plan to withdraw their money within less than 5 years.

**Please refer to the supplement for the Fund (the “Supplement”) for additional details about the objective and investment policy.**

### Risk and Reward Profile



The Share Class is ranked 6 on the synthetic risk and reward indicator scale, which is based on historical data. Due to its exposure to equity markets, the Share Class may experience important volatility, as expressed by its rank on the above scale. Historical data may not be a reliable indication for the future. The risk category shown is not guaranteed and may shift over time. There is no capital guarantee or protection on the value of the Share Class. The lowest category does not mean “risk free”.

**ESG Investments Risk:** The focus on securities of issuers which maintain sustainable characteristics may affect the Fund’s investment performance and may result in a return that at times compares unfavourably to similar funds without such focus or with the broad market, including the Investment Universe. Sustainable characteristics used in the Fund’s investment policy may result in foregoing opportunities to buy certain securities when it might otherwise be advantageous to do so, and/or selling securities due to their sustainable characteristics when it might be disadvantaged to do so.

**Please refer to the Supplement and to Ossiam IRL ICAV prospectus (the “Prospectus”) for additional details about the risks.**

#### Special Risk Considerations

**Market Risk:** The value of the Fund’s Shares is linked to equities, the value of which may rise or fall. Hence, investors should note that the value of their investment could fall as well as rise and they should accept that there is no guarantee that the strategy of the Sub-Fund will indeed result in a return above any comparable investment strategy or that they will recover their initial investment.

## Charges for this Share Class

The charges you pay are used to pay the costs of running the Fund, including the costs of marketing and distributing it. These charges reduce the potential growth of your investment.

### Charges by Share Class – 1A (USD)

#### One-Off charges taken before or after you invest

<b>Entry Charge</b>	Maximum Sales Charge 3.00%
	Maximum Duties and Charges for Subscriptions 1.00%
<b>Exit Charge</b>	Maximum Redemption Charge 3.00%
	Maximum Duties and Charges for Redemptions 1.00%

This is the maximum that might be taken out of your money before it is invested or before the proceeds of your investment are paid out.

#### Charges taken from the Share Class over a year

**Ongoing Charges:** 0.65% p.a.

#### Charges taken from the share Class under certain specific conditions

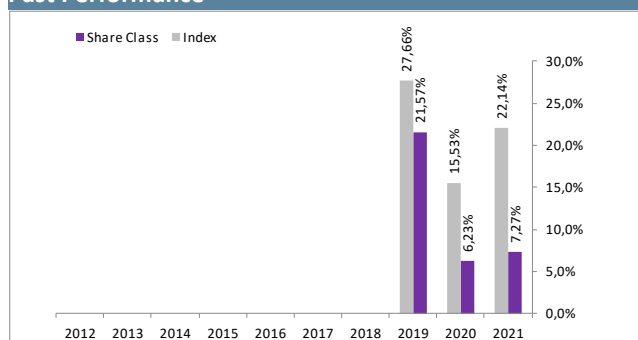
**Performance Fee:** None

The **entry** and **exit charges** shown are maximum figures. In some cases you might pay less – you can find this out from your financial adviser.

The **ongoing charges** figure is based on expenses for the year ending December 2021. This figure may vary from year to year. It excludes the portfolio transaction costs, except in the case of an entry/exit charge paid by the ICAV when buying or selling units in another collective investment undertaking.

**For more information about charges, please refer to sections “Purchase and Sale Information” and “Fees and Expenses” of the Prospectus and section “Key Information” of the Supplement, which are available at [www.ossiam.com](http://www.ossiam.com).**

## Past Performance



Past performance is not a reliable indicator of future performance.

Launch date of Fund: 26<sup>th</sup> November 2018

Launch date of the Share Class: 26<sup>th</sup> November 2018

The Share Class's performance is benchmarked against the following index but the Share Class's composition is not constrained by it: Solactive GBS Developed Markets Large & Mid Cap Index.

## Practical Information

### Depository:

The Bank of New York Mellon SA/NV, Dublin Branch  
Riverside Two, Sir John Rogerson's Quay  
Grand Canal Dock

### Administrator and Registrar:

BNY Mellon Fund Services (Ireland) DAC  
One Dockland Central Guild Street  
IFSC

### Management Company:

Ossiam  
6, place de la Madeleine  
75008 Paris, France

**Dealing Deadline:** 4 p.m. (Irish Time) on the prior Dealing Day

The Indicative Net Asset Value of the Fund is published on a real time basis. The information on the portfolio of the Fund is disclosed in the annual and semi-annual reports of the Fund.

**Additional information about the ICAV and the Fund (including the Prospectus, reports and accounts for the entire ICAV and supplement for the Fund), may be obtained free of charge, in English and French, at the registered office of the Management Company or the Administrator and Registrar. Price per Share of the Fund may be obtained at [www.ossiam.com](http://www.ossiam.com) or at the registered office of the Management Company or the Administrator and Registrar.**

**The details of the up-to-date remuneration policy of the Management Company, including a description of how remuneration and benefits are calculated, are available on [www.ossiam.com](http://www.ossiam.com). A paper copy will be made available free of charge upon request.**

Assets and liabilities of each sub-fund of the ICAV are segregated, therefore the rights of investors and creditors concerning a sub-fund are limited to the assets of that sub-fund, unless otherwise provided in the constitutional documents of the ICAV.

This Fund might be subject to specific tax treatment in Ireland. Depending on your own country of residence, this might have an impact on your investment. For further details, please contact an adviser.

### Additional Information

Share Class	ISIN	Types of investors	Currency	Minimum Subscription Requirements	Minimum Redemption Requirements	Dividend Policy	Ongoing Charges
1A (USD)	IE00BF4Q3545	All investors*	US Dollars	\$2,000,000	\$2,000,000	Accumulating	0.65%

\* Subscriptions on the primary market only for Authorized Participants

Ossiam may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the Prospectus for the Fund.

**Paying and Representative agent in Switzerland:** RBC Investor Services Bank S.A., Esch-sur-Alzette, Zurich branch, Bleicherweg 7, CH-8027 Zurich.

A copy of the articles of association, the prospectus, the "Key Information for the Investor", the annual and semi-annual reports can be obtained free of charge and by requesting the Swiss representative in English and French.

**The Index is calculated and published by Solactive AG. The financial instrument is not sponsored, promoted, sold or supported in any other manner by Solactive AG.**

The Fund is authorised in Ireland and regulated by the Central Bank of Ireland.

Ossiam is authorised in France and regulated by the *Autorité des Marchés Financiers* (AMF).

This key investor information is accurate as at February 14, 2022.