

Ossiam World ESG Machine Learning UCITS ETF 1A (USD)

STRATEGY DESCRIPTION

The Ossiam World ESG Machine Learning UCITS ETF aims to deliver improved risk adjusted returns from global developed equity markets by using machine learning to identify patterns between the company ESG (Environment, Social, Governance) profile and financial performance. The stock selection is reassessed over time as the algorithm learns from new ESG information.

The fund's investment process is systematic. It first applies multiple ESG filtering removing companies:

- involved in controversial weapons, tobacco or coal industries;
- which undergo severe ESG controversies;
- in breach of any UN Global Compact principle;
- on the Norges Bank Investment Management's exclusion list.

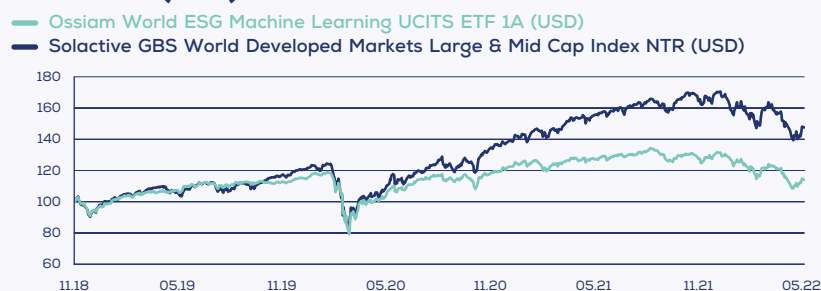
The remaining stocks are then screened by Ossiam's Machine Learning algorithm and classified as financial opportunities or risks based on their ESG profiles. The final portfolio is made of opportunity stocks weighted to minimize volatility and to achieve the fund's ESG objectives.

The portfolio ESG score is expected to be 10% higher than its investment universe with a substantially reduced carbon footprint (40% reduction in the total greenhouse gas emissions), lower carbon intensity (total greenhouse gas emissions /company revenues) and less emissions from fossil fuel reserves.

Key benefits:

- Use of Machine Learning to detect financial opportunities in ESG data
- Enhanced Risk/Return profile
- Improved ESG profile with significant reduction in carbon footprint

PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION



Data calculated by Ossiam as of 31.05.2022. Source: Ossiam, Solactive AG, Sustainalytics, Trucost, Datastream

NET PERFORMANCES

| | MTD PERF % | YTD PERF % | 1-YEAR PERF % | 3-YEARS ANNUALIZED PERF % | 5-YEARS ANNUALIZED PERF % | ANNUALIZED SINCE INCEPTION % |
|---------------------|------------|------------|---------------|---------------------------|---------------------------|------------------------------|
| Fund | -1.81 | -13.16 | -10.48 | 2.47 | - | 3.83 |
| Investment Universe | -2.21 | -13.23 | -5.25 | 12.49 | 9.64 | 11.72 |

Data calculated by Ossiam as of 31.05.2022. Source: Ossiam, Solactive AG, Sustainalytics, Trucost, Datastream

RISK PARAMETERS SINCE FUND INCEPTION

| | Annualized Volatility % | Annualized Alpha % | Beta | Sharpe Ratio | Max Drawdown % |
|---------------------|-------------------------|--------------------|------|--------------|----------------|
| Fund | 16.16 | -4.87 | 0.74 | 0.18 | -33.41 |
| Investment Universe | 19.76 | - | - | 0.55 | -33.92 |

Data calculated by Ossiam as of 31.05.2022. Source: Ossiam, Solactive AG, Sustainalytics, Trucost, Datastream

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: The Reference Index does not intend to be consistent with the environmental or social characteristics promoted by the fund. 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. This product promotes environmental or social characteristics but does not have as its objective a sustainable investment. It might invest partially in assets that have a sustainable objective, for instance qualified as sustainable according to the EU classification.

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 | Solactive GBS World Developed Markets Large & Mid Cap Index NTR (USD) |
| Bloomberg Ticker | SDMLMCUN Index |
| Inception Date | 08.05.2017 |
| Asset Class | Equity |
| Rebalancing Frequency | Quarterly |

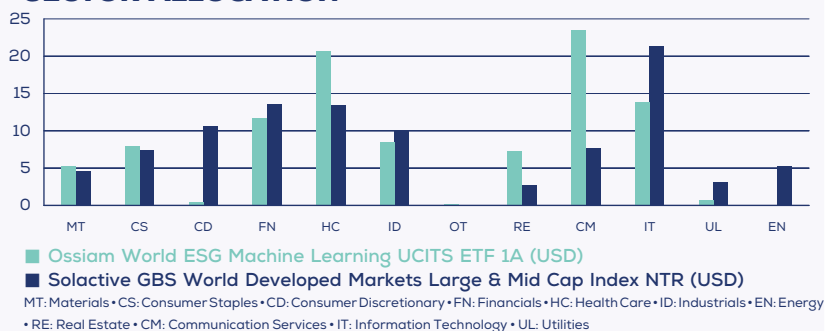
FUND DATA

| | |
|----------------------|--|
| Custodian | The Bank of New York Mellon SA/NV, Dublin Branch |
| Legal Form | Sub fund of Ossiam IRL ICAV |
| UCITS | Yes |
| SFDR Classification | Article 8 |
| Dividends | Reinvested |
| Type | Actively Managed ETF |
| Fund Total AuM | USD 75,664,128 |
| Share Class AuM | USD 44,001,104 |
| Net Asset Value | USD 114.096 |
| Number of Shares | 385,649 |
| Fund Base Currency | USD |
| Share Class Currency | USD |
| ISIN | IE00BF4Q3545 |
| Inception Date | 26.11.2018 |
| Replication Method | Physical |
| Total Expense Ratio | 0.65% |

DEALING INFORMATION

| | |
|--|----------------------|
| Cut-off ¹ | 4:00 pm (Irish time) |
| Minimum Investment (on the secondary market) | 1 Share |
| ¹ Subscription on the primary market only for Authorised Participants and approved investors. | |
| London Stock Exchange in USD | OWLU LN |
| London Stock Exchange in GBP | OWLP LN |
| XETRA in USD | OWLU GY |
| SIX Swiss Exchange in USD | OWLU SW |

SECTOR ALLOCATION



Data calculated by OssiAm as of 31.05.2022. Source: OssiAm, Solactive AG, Sustainalytics, Trucost, Datastream

TOP 10 HOLDINGS OF THE INDEX (%)

| | OssiAm World ESG Machine Learning UCITS ETF | Solactive GBS World Developed Markets Large & Mid Cap Index NTR |
|-------------------------------|---|---|
| GILEAD SCIENCES INC | 3.25 | 0.15 |
| ELECTRONIC ARTS INC | 2.58 | 0.07 |
| SINGAPORE TELECOMMUNICATIONS | 2.23 | 0.03 |
| REGENERON PHARMACEUTICALS | 2.21 | 0.13 |
| NORTONLIFELOCK INC | 2.19 | 0.03 |
| TAKE-TWO INTERACTIVE SOFTWARE | 2.07 | 0.03 |
| GIVAUDAN-REG | 2.05 | 0.06 |
| BECTON DICKINSON AND CO | 2.00 | 0.14 |
| RECKITT BENCKISER GROUP PLC | 1.99 | 0.10 |
| ELISA OYJ | 1.92 | 0.02 |

Data calculated by OssiAm as of 31.05.2022. Source: OssiAm, Solactive AG, Sustainalytics, Trucost, Datastream

CONTACT / INFO
www.ossiam.com
 mail : info@ossiam.com
 TEL +33 1 84 79 42 70
 36 rue Brunel
 75017 PARIS - FRANCE

This document is a document of a commercial nature and not a document of a regulatory nature.

ESG Investing Methodological Limits : By using ESG criteria in the investment policy, the relevant Fund's objective would in particular be to better manage sustainability risk. ESG criteria may be generated using the Delegated Investment Manager's proprietary models, third party models and data or a combination of both. The assessment criteria may change over time or vary depending on the sector or industry in which the relevant issuer operates. Applying ESG criteria to the investment process may lead the Delegated Investment Manager to invest in or exclude securities for non-financial reasons, irrespective of market opportunities available. ESG data received from third parties may be incomplete, inaccurate, or unavailable from time to time. As a result, there is a risk that the Delegated Investment Manager may incorrectly assess a security or issuer, resulting in the incorrect direct or indirect inclusion or exclusion of a security in the portfolio of a Fund.

Sustainability Risk : The Fund is subject to sustainability risks as defined in the Regulation 2019/2088 (article 2(22)) by environmental, social or governance event or condition that, if it occurs, could cause an actual or a potential material negative impact on the value of the investment. More information on the framework related to the incorporation of Sustainability can be found on the website of the Management Company and the Delegated Investment Manager.

The proxy voting and engagement policy is available at the following link: [Proxy Voting and Engagement Policy](#)

OssiAm IRL ICAV ("ICAV") is an umbrella fund established as an open-ended investment company under Irish law with separate liability between sub-funds and authorized by the Central Bank of Ireland under number C173953. ICAV has appointed OssiAm as its management company, responsible for the financial management of the funds as well as for the administration and distribution of ICAV. OssiAm, a subsidiary of Natixis Investment Managers, is authorized by the Autorité des Marchés Financiers as Portfolio Management Company under number GP-10000016. The accuracy, completeness, or appropriateness of information from external sources is not guaranteed, although it has been compiled from reliable, reputable sources. This content of this document has been approved by OssiAm, a French regulated management company operating in the UK under a UCITS passport for marketing. When provided in the UK, this document is distributed for information purposes only to Professional Clients or Eligible Counterparties for the purposes of the FCA Handbook and may not be relied or acted upon by any other person.

For investors in Switzerland : The fund's representative and paying agent in Switzerland is RBC Investor Services Bank S.A., Esch-sur-Alzette, Zurich Branch, Bleicherweg 7, 8027 Zurich.

The KIID in English, as well as the prospectus in English, are available free of charge on our website www.ossiam.com

Access to the products and services described in this document may be subject to restrictions with respect to certain individuals or in certain countries. None of the products or services presented here will be provided by OssiAm to any person who is not legally authorized. The same applies for countries for which OssiAm has not applied for marketing authorization.

This material has been provided for information purposes only to investment service providers or other Professional Clients or Qualified Investors and, when required by local regulation, only at their written request. This material must not be used with Retail Investors. In the E.U. (outside of the UK and France): Provided by Natixis Investment Managers S.A. or one of its branch offices listed below. Natixis Investment Managers S.A. is a Luxembourg management company that is authorized by the Commission de Surveillance du Secteur Financier and is incorporated under Luxembourg laws and registered under n. B 115843. Registered office of Natixis Investment Managers S.A.: 2, rue Jean Monnet, L-2180 Luxembourg, Grand Duchy of Luxembourg. Italy: Natixis Investment Managers S.A., Succursale Italiana (Bank of Italy Register of Italian Asset Management Companies no 23458.3). Registered office: Via San Clemente 1, 20122 Milan, Italy. Germany: Natixis Investment Managers S.A., Zweigniederlassung Deutschland (Registration number: HRB 88541). Registered office: Senckenberganlage 21, 60325 Frankfurt am Main, Netherlands: Natixis Investment Managers, Nederlands (Registration number 50774670). Registered office: Stadsplateau 7, 3521AZ Utrecht, the Netherlands. Sweden: Natixis Investment Managers, Nordics Filial (Registration number 516405-9601 - Swedish Companies Registration Office). Registered office: Kungsgatan 48 5tr, Stockholm 111 35, Sweden. Spain: Natixis Investment Managers, Sucursal en España, Serrano n°90, 6th Floor, 28006 Madrid, Spain. Belgium: Natixis Investment Managers S.A., Belgian Branch, Gare Maritime, Rue Picard 7, Bte 100, 1000 Bruxelles, Belgium. • **In France:** Provided by Natixis Investment Managers International – a portfolio management company authorized by the Autorité des Marchés Financiers (French Financial Markets Authority - AMF) under no. GP 90-009, and a public limited company (société anonyme) registered in the Paris Trade and Companies Register under no. 329 450 738. Registered office: 43 avenue Pierre Mendès France, 75013 Paris. • **In Switzerland:** Provided by Natixis Investment Managers, Switzerland Sàrl, Rue du Vieux Collège 10, 1204 Geneva, Switzerland or its representative office in Zurich, Schweizergasse 6, 8001 Zürich. • **In the British Isles:** Provided by Natixis Investment Managers UK Limited which is authorised and regulated by the UK Financial Conduct Authority (register no. 190258) - registered office: Natixis Investment Managers UK Limited, One Carter Lane, London, EC4V 5ER. When permitted, the distribution of this material is intended to be made to persons as described as follows: **in the United Kingdom:** this material is intended to be communicated to and/or directed at investment professionals and professional investors only; **in Ireland:** this material is intended to be communicated to and/or directed at professional investors only; **in Guernsey:** this material is intended to be communicated to and/or directed at only financial services providers which hold a license from the Guernsey Financial Services Commission; **in Jersey:** this material is intended to be communicated to and/or directed at professional investors only; **in the Isle of Man:** this material is intended to be communicated to and/or directed at only financial services providers which hold a license from the Isle of Man Financial Services Authority or insurers authorised under section 8 of the Insurance Act 2008 • **In the DIFC:** Provided in and from the DIFC financial district by Natixis Investment Managers Middle East (DIFC Branch) which is regulated by the DFSA. Related financial products or services are only available to persons who have sufficient financial experience and understanding to participate in financial markets within the DIFC, and qualify as Professional Clients or Market Counterparties as defined by the DFSA. No other Person should act upon this material. Registered office: Unit L10-02, Level 10 ,ICD Brookfield Place, DIFC, PO Box 506752, Dubai, United Arab Emirates. • **In Taiwan:** Provided by Natixis Investment Managers Securities Investment Consulting (Taipei) Co., Ltd., a Securities Investment Consulting Enterprise regulated by the Financial Supervisory Commission of the R.O.C. Registered address: 34F., No. 68, Sec. 5, Zhongxiao East Road, Xinyi Dist., Taipei City 11065, Taiwan (R.O.C.), license number 2020 FSC SICE No. 025, Tel. +886 2 8789 2788. • **In Singapore:** Provided by Natixis Investment Managers Singapore Limited (company registration no. 199801044D) to distributors and institutional investors only. • **In Hong Kong:** Provided by Natixis Investment Managers Hong Kong Limited to institutional/ corporate professional investors only. • **In Australia:** Provided by Natixis Investment Managers Australia Pty Limited (ABN 60 088 786 289) (AFSL No. 246830) and is intended for the general information of financial advisers and wholesale clients only. • **In New Zealand:** This document is intended for the general information of New Zealand wholesale investors only. This is not a regulated offer for the purposes of the Financial Markets Conduct Act 2013 (FMCA) and is only available to New Zealand investors who have certified that they meet the requirements in the FMCA for wholesale investors. Natixis Investment Managers Australia Pty Limited is not a registered financial service provider in New Zealand. • **In Latin America:** Provided by Natixis Investment Managers S.A. • **In Chile:** Esta oferta privada se inicia el día de la fecha de la presente comunicación. La presente oferta se acoge a la Norma de Carácter General N° 336 de la Superintendencia de Valores y Seguros de Chile. La presente oferta versa sobre valores no inscritos en el Registro de Valores o en el Registro de Valores Extranjeros que lleva la Superintendencia de Valores y Seguros, por lo que los valores sobre los cuales ésta versa, no están sujetos a su fiscalización. Que por tratarse de valores no inscritos, no existe la obligación por parte del emisor de entregar en Chile información pública respecto de estos valores. Estos valores no podrán ser objeto de oferta pública mientras no sean inscritos en el Registro de Valores correspondiente • **In Colombia:** Provided by Natixis Investment Managers S.A. Oficina de Representación (Colombia) to professional clients for informational purposes only as permitted under Decree 2555 of 2010. Any products, services or investments referred to herein are rendered exclusively outside of Colombia. This material does not constitute a public offering in Colombia and is addressed to less than 100 specifically identified investors. • **In Mexico:** Provided by Natixis IM Mexico, S. de R.L. de C.V., which is not a regulated financial entity, securities intermediary, or an investment manager in terms of the Mexican Securities Market Law (Ley del Mercado de Valores) and is not registered with the Comisión Nacional Bancaria y de Valores (CNBV) or any other Mexican authority. Any products, services or investments referred to herein that require authorization or license are rendered exclusively outside of Mexico. While shares of certain ETFs may be listed in the Sistema Internacional de Cotizaciones (SIC), such listing does not represent a public offering of securities in Mexico, and therefore the accuracy of this information has not been confirmed by the CNBV. Natixis Investment Managers is an entity organized under the laws of France and is not authorized by or registered with the CNBV or any other Mexican authority. Any reference contained herein to "Investment Managers" is made to Natixis Investment Managers and/or any of its investment management subsidiaries, which are also not authorized by or registered with the CNBV or any other Mexican authority. • **In Uruguay:** Provided by Natixis Investment Managers Uruguay S.A., a duly registered investment advisor, authorised and supervised by the Central Bank of Uruguay. Office: San Lucar 1491, Montevideo, Uruguay, CP 11500. The sale or offer of any units of a fund qualifies as a private placement pursuant to section 2 of Uruguayan law 18.627. • The above referenced entities are business development units of Natixis Investment Managers, the holding company of a diverse line-up of specialised investment management and distribution entities worldwide. The investment management subsidiaries of Natixis Investment Managers conduct any regulated activities only in and from the jurisdictions in which they are licensed or authorised. Their services and the products they manage are not available to all investors in all jurisdictions. It is the responsibility of each investment service provider to ensure that the offering or sale of fund shares or third party investment services to its clients complies with the relevant national law. The provision of this material and/or reference to specific securities, sectors, or markets within this material does not constitute investment advice, or a recommendation or an offer to buy or to sell any security, or an offer of any regulated financial activity. **Investors should consider the investment objectives, risks and expenses of any investment carefully before investing.** The analyses, opinions, and certain of the investment themes and processes referenced herein represent the views of the portfolio manager(s) as of the date indicated. These, as well as the portfolio holdings and characteristics shown, are subject to change. There can be no assurance that developments will transpire as may be forecasted in this material. The analyses and opinions expressed by external third parties are independent and does not necessarily reflect those of Natixis Investment Managers. Although Natixis Investment Managers believes the information provided in this material to be reliable, including that from third party sources, it does not guarantee the accuracy, adequacy, or completeness of such information. May not be redistributed, published, or reproduced, in whole or in part. Amounts shown are expressed in USD unless otherwise indicated.