

## 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)
- Shiller Barclays CAPE US Sector Value Net TR Index (USD)



Data calculated by Ossiam as of 31.05.2022. 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	-2.90	-12.94	-5.40	15.51	-	13.19
Investment Universe	-2.23	-9.60	-0.18	17.13	13.71	14.30

Data calculated by Ossiam as of 31.05.2022. Source: Ossiam, Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's

### RISK PARAMETERS SINCE FUND INCEPTION

	Annualized Volatility %	Annualized Alpha %	Beta	Sharpe Ratio	Max Drawdown %
Fund	21.74	-0.88	0.98	0.56	-33.04
Investment Universe	21.92	-	-	0.60	-34.70

Data calculated by Ossiam as of 31.05.2022. 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:** 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	Shiller Barclays CAPE US Sector Value Net TR Index (USD)
Bloomberg Ticker	BXIIICUSU Index
Inception Date	20.07.2015
Asset Class	Equity
Rebalancing Frequency	Monthly

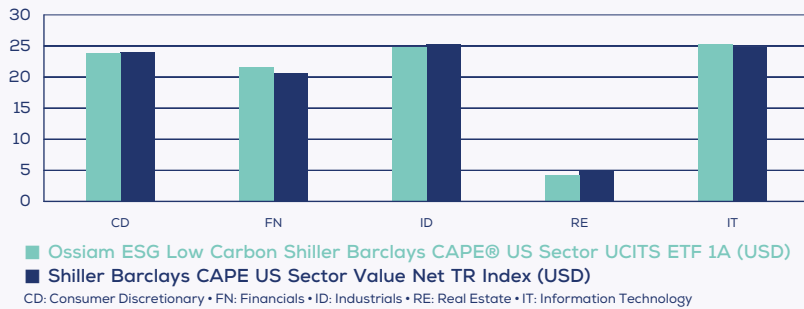
### FUND DATA

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 621,900,055
Share Class AuM	USD 247,743,193
Net Asset Value	USD 106.157
Number of Shares	2,333,734
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 <sup>1</sup>	3 p.m. (Irish Time) on the Dealing Day
Minimum Investment (on the secondary market)	1 Share
<sup>1</sup> Subscription on the primary market only for Authorised Participants and approved investors.	
London Stock Exchange in USD	5HED LN
London Stock Exchange in GBP	5SHEP LN
XETRA in USD	5HED GY
SIX Swiss Exchange in USD	5HED SW

## SECTOR ALLOCATION



Data calculated by Ossiam as of 31.05.2022. Source: Ossiam, Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's

## TOP 10 HOLDINGS OF THE INDEX (%)

	Ossiam ESG Low Carbon Shiller Barclays CAPE® US Sector UCITS ETF	Shiller Barclays CAPE US Sector Value Net TR Index
MICROSOFT CORP	4.21	5.51
APPLE INC	4.08	5.51
TESLA INC	3.87	4.44
AMAZON.COM INC	3.73	4.89
JPMORGAN CHASE & CO	3.38	2.05
MCDONALD'S CORP	3.32	1.41
HOME DEPOT INC	3.01	1.30
BANK OF AMERICA CORP	2.86	1.39
ADOBE INC	2.53	0.55
WW GRAINGER INC	2.49	0.20

Data calculated by Ossiam as of 31.05.2022. Source: Ossiam, Barclays, Sustainalytics, Trucost, Datastream, Standard & Poor's

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The KIID in English, as well as the prospectus in English, are available free of charge on our website [www.ossiam.com](http://www.ossiam.com)

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.

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**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](#).

Please refer to the fund prospectus and the corporate website of the delegated Investment Manager for more information on the ESG assessment methodology of the fund.

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