

As of 31.03.2023

Ossiam Short Term Interest Rates Carry - 1A (EUR)

STRATEGY DESCRIPTION

The objective of the Sub-Fund is to capture the potential positive carry in short term interest rate futures. The Sub-Fund is actively managed without reference to any benchmark. Although the Sub-Fund aims to achieve its investment objective, there is no guarantee that this will be achieved. The Sub-Fund's capital is at risk, meaning that the Sub-Fund could suffer a decrease in value and the value of an investment in the Sub-Fund would decrease as a result.

The Sub-Fund will target long and/or short exposure to 3-month interest rate futures (going long futures being equivalent to betting on a decrease in the underlying interest rate levels and vice versa). The futures will be denominated in major currencies (such as EUR and USD) and will be selected based on quantitative indicators determined by the Management Company. Those indicators may include among others for each contract:

- the "carry", i.e. the difference between the price of the future and the previously expiring contract;
- the "trend", i.e. its recent historical performance; and
- the "volatility", i.e. the standard deviation of its past returns.

PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION



Data calculated by Ossiam as of 31.03.2023. Source: Ossiam, Solactive AG.

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	-6.01	-6.77	-13.72	---	---	-9.96
Index	0.40	1.15	2.84	1.00	---	1.76

Data calculated by Ossiam as of 31.03.2023. Source: Ossiam, Solactive AG.

RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	Sharpe Ratio	Max Drawdown %
Fund	6.58	-9.03	-0.52	-1.54	-15.80
Index	0.16	---	---	---	0.00

Data calculated by Ossiam as of 31.03.2023. Source: Ossiam, Solactive AG.

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. **Past performance is not a reliable indicator of future performance.**

Risk Consideration: Please note that the fund is subject to specific risks such as credit, derivative risks, leverage risk, portfolio and geographic concentration risks, 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).

RISK INDICATOR



The Share Class is ranked 2 on the synthetic risk and reward indicator scale, which is based on historical data. Due to its exposure to equity markets, the Fund may experience important volatility, as expressed by the 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 Fund. The lowest category does not mean "risk free". You could lose all or part of your investment.

INDEX DATA

Name	Solactive Overnight USD Cash Index
Bloomberg Ticker	SOUSDOC Index

FUND DATA

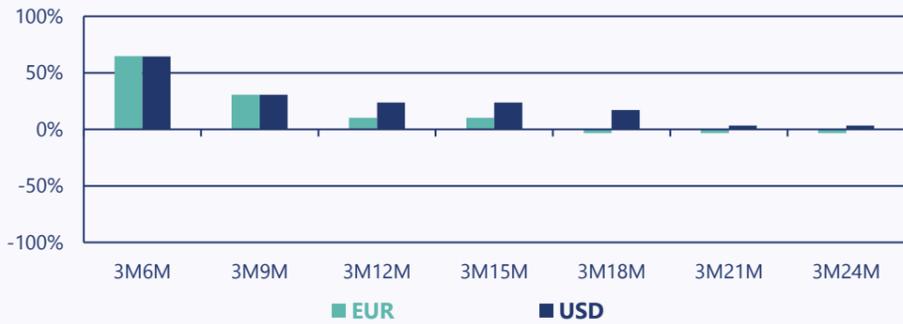
Custodian	The Bank of New York Mellon SA/NV, Dublin Branch
Legal Form	Sub fund of Ossiam IRL II ICAV
UCITS	Yes
SFDR Classification	Article 6
Fund Total AUM	EUR 935 447
Share Class AUM	EUR 935 447
Net Asset Value	EUR 84.214
Number of Shares	11 108
Fund Base Currency	EUR
Share Class Currency	EUR
ISIN	IE00BNDMJ843
Inception Date	10.08.2021
Replication Method	Synthetic
Total Expense Ratio	0.35%

DEALING INFORMATION

Cut-off ¹	11 a.m. (Irish Time) on the
Minimum Investment (on the secondary market)	1 Share

¹Subscription on the primary market only for Authorised Participants and approved investors.

ALLOCATION BY CONTRACT



Data calculated by Ossiam as of 31.03.2023. Source: Ossiam, Solactive AG.

CONTACT / INFO

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The proxy voting and engagement policy is available on our website www.ossiam.com

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