

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 benchmark 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

— Ossiam World ESG Machine Learning UCITS ETF 1A (USD)
— Solactive GBS World Developed Markets Large & Mid Cap Index NTR (USD)



Data calculated by Ossiam as of 28.02.2020. 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	-9.32	-7.94	2.43	-	-	4.87
Investment Universe	-8.46	-9.06	4.63	-	-	7.55

Data calculated by Ossiam as of 28.02.2020. Source: Ossiam, Solactive AG, Sustainalytics, Trucost, Datastream

RISK PARAMETERS SINCE FUND INCEPTION

	Annualized Volatility %	Annualized Alpha %	Beta	Sharpe Ratio	Max Drawdown %
Fund	9.83	-0.10	0.66	0.27	-11.73
Investment Universe	12.67	-	-	0.42	-12.65

Data calculated by Ossiam as of 28.02.2020. 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: Please note that the fund is subject to specific risks such as ESG investment 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).

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 BNY Mellon Trust Company (Ireland) Limited.

Legal Form Sub fund of Ossiam IRL ICAV

UCITS Yes

Dividends Reinvested

Type Actively Managed ETF

Fund Total AuM USD 89,253,140

Share Class AuM USD 45,141,202

Net Asset Value USD 106.165

Number of Shares 425,200

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-off¹ 4:00 pm (Irish time)

Minimum Investment 1 Share (on the secondary market)

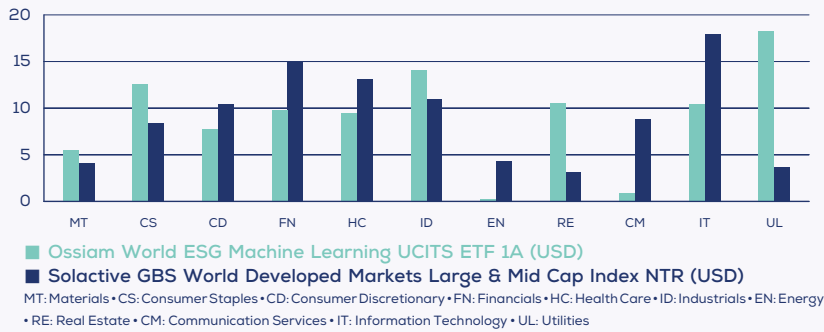
¹Subscription on the primary market only for Authorised Participants and approved investors.

London Stock Exchange in USD OWLU LN

London Stock Exchange in GBP OWLP LN

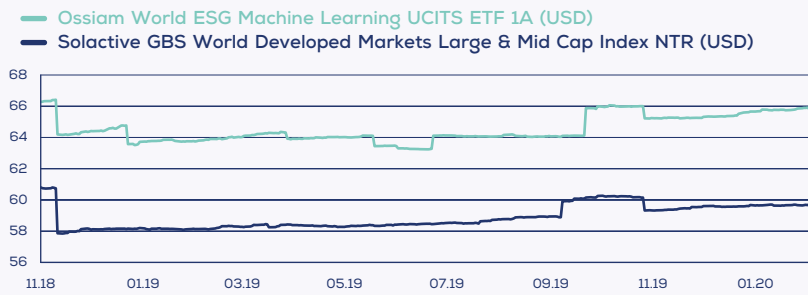
XETRA in USD OWLU GY

SECTOR ALLOCATION



Data calculated by OssiAm as of 28.02.2020. Source: OssiAm, Solactive AG, Sustainalytics, Trucost, Datastream

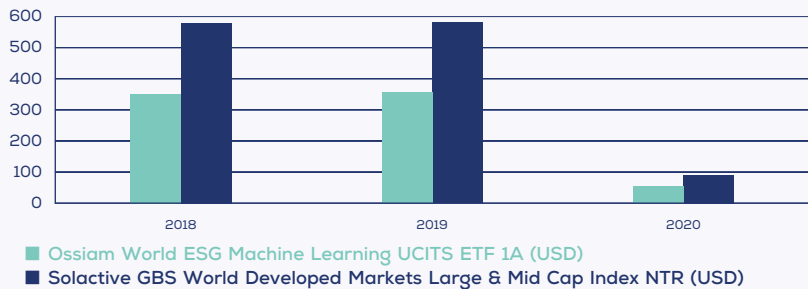
ESG SCORES*



Data calculated by OssiAm as of 28.02.2020. Source: OssiAm, Solactive AG, Sustainalytics, Trucost, Datastream

*The ESG score is a weighted average of the ESG score of each constituent in the index.

GHG EMISSIONS in tCO2**



Data calculated by OssiAm as of 28.02.2020. Source: OssiAm, Solactive AG, Sustainalytics, Trucost, Datastream

**The GHG emissions (Greenhouse Gases) are the emissions in tons of CO2 equivalent for US\$1mn of investment in the index.

TOP 10 HOLDINGS (%)

	OssiAm World ESG Machine Learning UCITS ETF	Solactive GBS World Developed Markets Large & Mid Cap Index NTR
NIPPON PROLOGIS REIT INC	3.33	0.01
AGNICO EAGLE MINES LTD	2.22	0.03
EVERSOURCE ENERGY	2.15	0.07
WOOLWORTHS LTD	2.05	0.08
NOMURA REAL ESTATE MASTER FU	1.96	0.02
NEXTERA ENERGY INC	1.94	0.31
EAST JAPAN RAILWAY CO	1.89	0.07
NOKIA OYJ	1.88	0.05
SONIC HEALTHCARE LTD	1.82	0.02
NEC CORP	1.72	0.02

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