

## Ossiam US ESG Low Carbon Equity Factors UCITS ETF 1A (USD)

## STRATEGY DESCRIPTION

The Ossiam US ESG Low Carbon Equity Factors UCITS ETF aims to deliver the net total return of a selection of listed US equities assessed on the basis of their ESG (Environment, Social, Governance) characteristics and exposure to equity factors (Momentum, Size, Value and Volatility).

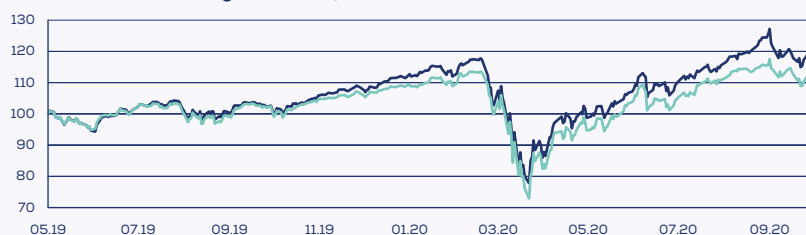
The fund's investment process is systematic. It first selects 80% of the best ESG-rated stocks which are then filtered to exclude companies in breach of a pre-defined set of criteria.

The pool of stocks is then used to build two distinct portfolios which will eventually be equally weighted in the final portfolio: a Stock Factor Portfolio and a Sector Factor Portfolio. Only stocks with the highest exposure to the above-mentioned factors enter the Stock Factor Portfolio and are weighted according to their exposures to these factors while managing a carbon footprint below 40% compared to the benchmark. For the Sector Factor Portfolio, the strategy only considers Value and Momentum factors. The weights of the sectors are adjusted up or down based on their relative attractiveness toward both factors compared to the benchmark. Stocks in the Sector Factor Portfolio are also weighted so that the carbon footprint of the final portfolio is reduced by 40% compared to the benchmark.

- Provide exposure to a selection of US equities
- Exploit well-established equity factors in order to achieve stable and sustainable long-term growth with controlled tracking error
- Apply a dynamic weighting methodology based on four factors (Momentum, Size, Value and Volatility)
- Improve the ESG profile with significant reduction in carbon footprint

## PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION

— Ossiam US ESG Low Carbon Equity Factors UCITS ETF 1A (USD)  
— Solactive GBS US Large & Mid Cap Index NTR (USD)



Data calculated by Ossiam as of 30.09.2020. Source: Ossiam, Solactive AG, Trucost and Sustainalytics

## NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANNUALIZED PERF %	5-YEARS ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	-2.65	3.06	9.70	-	-	8.58
Investment Universe	-3.91	6.97	16.48	12.30	-	13.45

Data calculated by Ossiam as of 30.09.2020. Source: Ossiam, Solactive AG, Trucost and Sustainalytics

## RISK PARAMETERS SINCE FUND INCEPTION

	Annualized Volatility %	Annualized Alpha %	Beta	Sharpe Ratio	Max Drawdown %
Fund	28.63	-4.33	0.96	0.26	-35.77
Investment Universe	29.35	-	-	0.41	-33.97

Data calculated by Ossiam as of 30.09.2020. Source: Ossiam, Solactive AG, Trucost and Sustainalytics

**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 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.

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 &amp; 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 US Large & Mid Cap Index NTR (USD)
Bloomberg Ticker	SUSLMCN Index
Inception Date	08.05.2017
Asset Class	Equity
Rebalancing Frequency	Quarterly

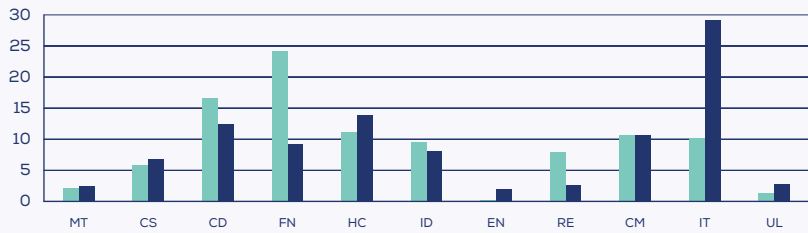
## FUND DATA

Custodian	The Bank of New York Mellon SA/NV, Dublin Branch
Legal Form	Sub fund of Ossiam IRL ICAV
UCITS	Yes
Dividends	Reinvested
Type	Actively Managed ETF
Fund Total AuM	USD 95,097,734
Share Class AuM	USD 82,535,547
Net Asset Value	USD 112.370
Number of Shares	734,500
Fund Base Currency	USD
Share Class Currency	USD
ISIN	IE00BJBLDJ48
Inception Date	02.05.2019
Replication Method	Physical
Total Expense Ratio	0.45%

## DEALING INFORMATION

Cut-off <sup>1</sup>	3p.m. (Irish Time)
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	OUFU LN
London Stock Exchange in GBP	LOUF LN
XETRA in USD	OUFU GY

## SECTOR ALLOCATION



■ OssiAm US ESG Low Carbon Equity Factors UCITS ETF 1A (USD)

■ Solactive GBS US Large & Mid Cap Index NTR (USD)

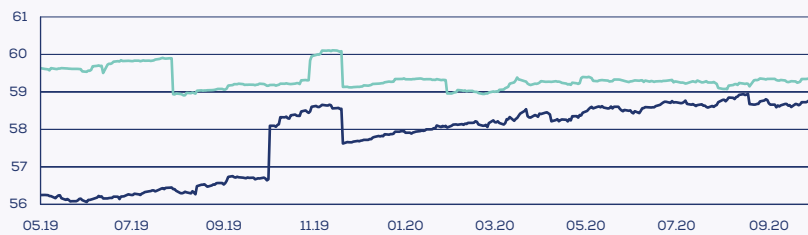
MT: Materials • CS: Consumer Staples • CD: Consumer Discretionary • FN: Financials • HC: Health Care • ID: Industrials • EN: Energy • RE: Real Estate • CM: Communication Services • IT: Information Technology • UL: Utilities

Data calculated by OssiAm as of 30.09.2020. Source: OssiAm, Solactive AG, Trucost and Sustainalytics

## ESG SCORES\*

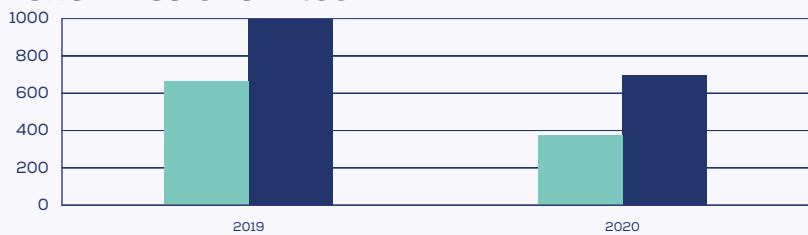
— OssiAm US ESG Low Carbon Equity Factors UCITS ETF 1A (USD)

— Solactive GBS US Large & Mid Cap Index NTR (USD)



Data calculated by OssiAm as of 30.09.2020. Source: OssiAm, Solactive AG, Trucost and Sustainalytics  
\*The ESG score is a weighted average of the ESG score of each constituent in the index.

## GHG EMISSIONS in tCO2\*\*



■ OssiAm US ESG Low Carbon Equity Factors UCITS ETF 1A (USD)

■ Solactive GBS US Large & Mid Cap Index NTR (USD)

Data calculated by OssiAm as of 30.09.2020. Source: OssiAm, Solactive AG, Trucost and Sustainalytics

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

## TOP 10 HOLDINGS OF THE INDEX (%)

	OssiAm US ESG Low Carbon Equity Factors UCITS ETF	Solactive GBS US Large & Mid Cap Index NTR
LIBERTY BROADBAND CORP	4.03	0.01
JPMORGAN CHASE & CO	2.16	1.00
BANK OF AMERICA CORP	1.45	0.65
COMCAST CORP-CLASS A	1.36	0.73
TESLA INC	1.24	1.11
HOME DEPOT INC	1.16	1.04
INTERCONTINENTAL EXCHANGE IN	0.98	0.19
WILLIAMS-SONOMA INC	0.94	-
SERVICE CORP INTERNATIONAL/US	0.89	-
PROGRESSIVE CORP	0.88	0.19

Data calculated by OssiAm as of 30.09.2020. Source: OssiAm, Solactive AG, Trucost and Sustainalytics

## CONTACT / INFO

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