

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.

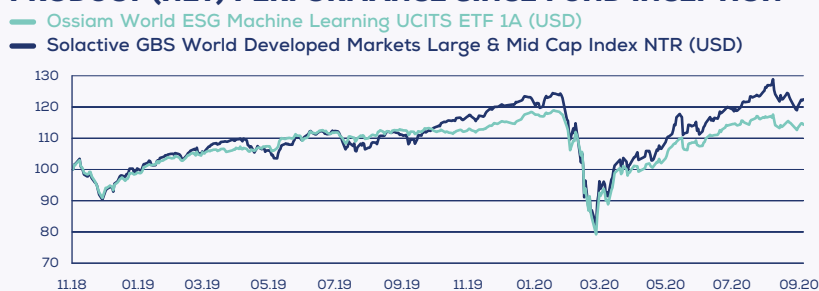
The remaining stocks are then screened by Ossiam's Machine Learning algorithm and classified as financial opportunities or risks based on their ESG profiles. The final portfolio is made of opportunity stocks weighted to minimize volatility and to achieve the fund's ESG objectives.

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



Data calculated by Ossiam as of 30.09.2020. 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 | -2.34 | -0.86 | 1.65 | - | - | 7.53 |
| Investment Universe | -3.52 | 1.63 | 10.30 | 7.71 | - | 11.62 |

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

RISK PARAMETERS SINCE FUND INCEPTION

| | Annualized Volatility % | Annualized Alpha % | Beta | Sharpe Ratio | Max Drawdown % |
|---------------------|-------------------------|--------------------|------|--------------|----------------|
| Fund | 18.96 | -1.29 | 0.76 | 0.32 | -33.41 |
| Investment Universe | 22.90 | - | - | 0.44 | -33.92 |

Data calculated by Ossiam as of 30.09.2020. 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 |

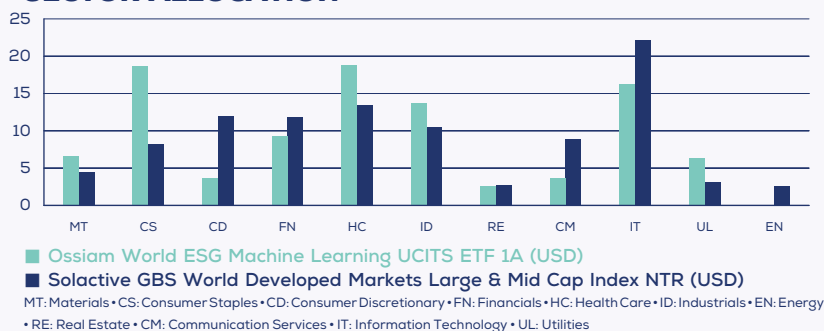
FUND DATA

| | |
|----------------------|--|
| Custodian | 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 90,245,595 |
| Share Class AuM | USD 44,038,925 |
| Net Asset Value | USD 114.328 |
| Number of Shares | 385,199 |
| 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

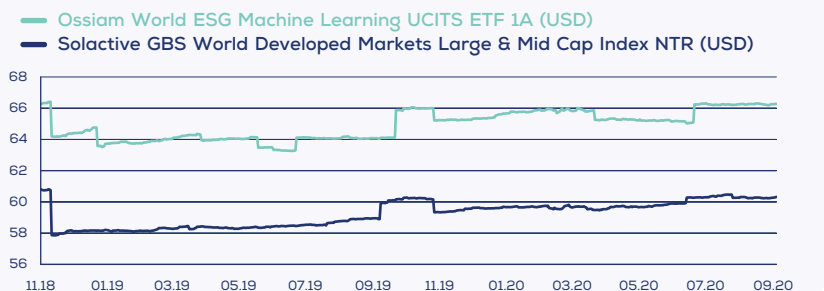
| | |
|--|----------------------|
| Cut-off ¹ | 4:00 pm (Irish time) |
| Minimum Investment (on the secondary market) | 1 Share |
| ¹ Subscription on the primary market only for Authorised Participants and approved investors. | |
| London Stock Exchange in USD | OWLU LN |
| London Stock Exchange in GBP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

SECTOR ALLOCATION



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

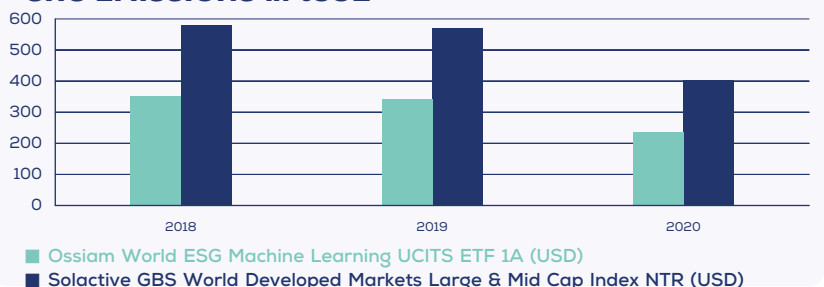
ESG SCORES*



Data calculated by OssiAm as of 30.09.2020. 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 30.09.2020. 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 OF THE INDEX (%)

| | OssiAm World ESG Machine Learning UCITS ETF | Solactive GBS World Developed Markets Large & Mid Cap Index NTR |
|------------------------------|---|---|
| AGNICO EAGLE MINES LTD | 2.64 | 0.04 |
| KROGER CO | 2.36 | 0.06 |
| MTR CORP LTD | 2.27 | 0.02 |
| LION CORP | 2.23 | 0.01 |
| CHUGAI PHARMACEUTICAL CO LTD | 1.95 | 0.06 |
| KELLOGG CO | 1.94 | 0.04 |
| GILEAD SCIENCES INC | 1.81 | 0.18 |
| NEWMONT MINING CORP | 1.81 | 0.12 |
| CHURCH & DWIGHT CO INC | 1.79 | 0.05 |
| MS&AD INSURANCE GROUP HOLDIN | 1.78 | 0.03 |

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CONTACT / INFO

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