

Ossiam World ESG Machine Learning UCITS ETF 1A (EUR)

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 (EUR)
- Solactive GBS Developed Markets Large & Mid Cap Index NTR (EUR)



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	-0.40	-5.10	-5.50	-	-	5.58
Investment Universe	-1.60	-2.72	2.54	-	-	9.60

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	19.15	-1.72	0.76	0.31	-32.86
Investment Universe	23.19	-	-	0.43	-33.64

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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 Developed Markets Large & Mid Cap Index NTR (EUR)
Bloomberg Ticker	SDMLMCUN Index
Inception Date	08.05.2017
Asset Class	Equity
Rebalancing Frequency	Quarterly

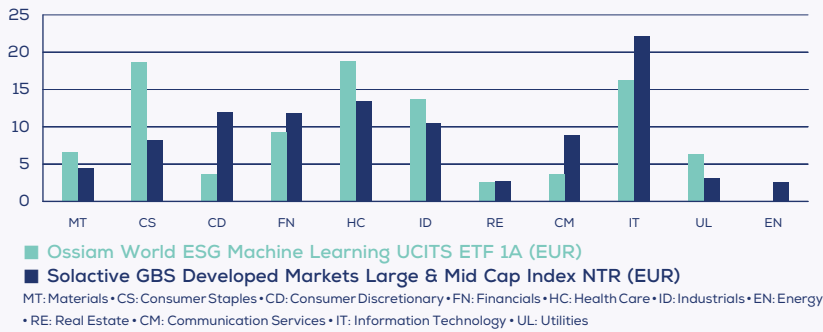
FUND DATA

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	EUR 39,403,267
Net Asset Value	EUR 110.531
Number of Shares	356,491
Fund Base Currency	USD
Share Class Currency	EUR
ISIN	IE00BF4Q4063
Inception Date	26.11.2018
Replication Method	Physical
Total Expense Ratio	0.65%

DEALING INFORMATION

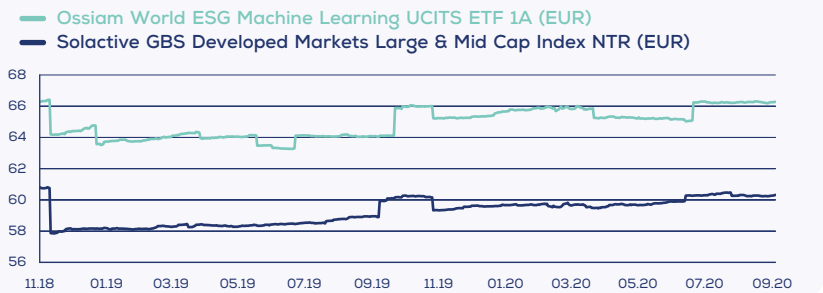
Cut-off ¹	4:00 pm (Irish time)
Minimum Investment (on the secondary market)	1 Share
¹ Subscription on the primary market only for Authorised Participants and approved investors.	
XETRA in EUR	OWLE GY
SIX Swiss Exchange in EUR	OWLE SW
Borsa Italiana in EUR	OWLE IM

SECTOR ALLOCATION



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

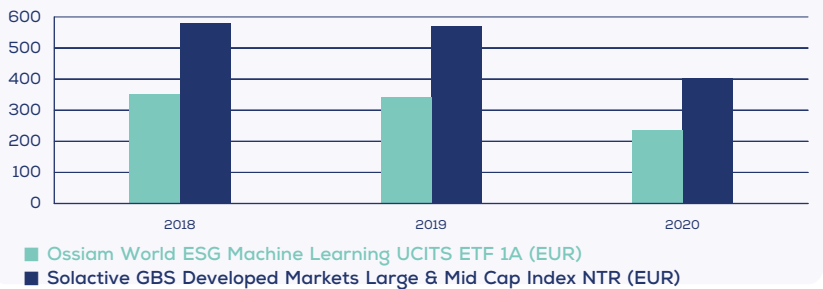
ESG SCORES*



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 (%)

Company	OssiAm World ESG Machine Learning UCITS ETF (%)	Solactive GBS 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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