

As of 28.02.2023

## Ossiam Food for Biodiversity UCITS ETF - 1A (USD)

### STRATEGY DESCRIPTION

Ossiam's Food for Biodiversity strategy takes an active quantitative approach to tackling global biodiversity impact.

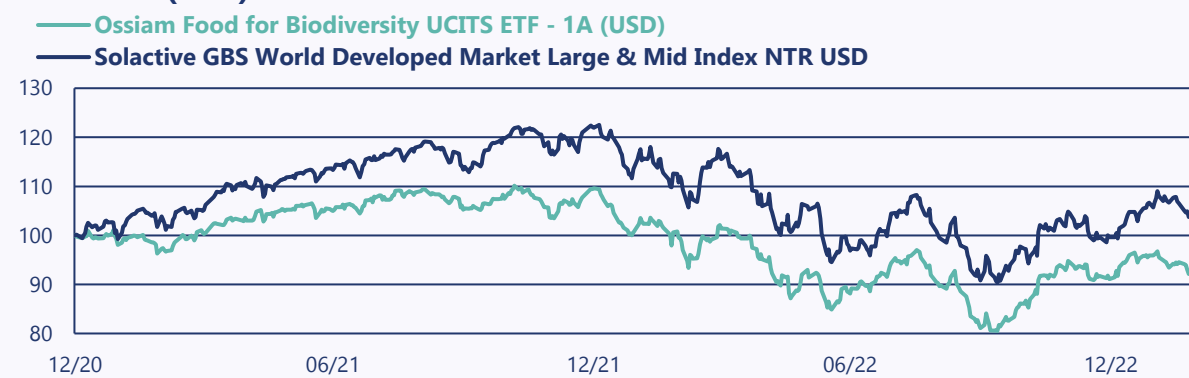
The strategy's investment universe comprises large- and mid-cap companies active in the agriculture and food sector within a selected list of developed countries. All parts of the food supply chain are represented, including agriculture, manufacturers, retailers, distributors, restaurants, and packaging food producers. Ossiam's teams apply a dedicated investment process using a systematic approach and ESG data from specialized providers (Sustainalytics, Trucost, ISS, Iceberg Data Lab) to create an optimized portfolio minimizing under constraints the biodiversity impact, using the Mean Species Abundance (MSA). The MSA is an indicator of the biodiversity health of ecosystems; it represents the state of the current ecosystem compared to the undisturbed natural state.

The Benchmark Investment Universe of around 250 stocks is reduced to a portfolio of approximately 70 stocks, spread across different sectors of the agriculture and food industry, with packaged food producers, restaurants and retail outlets being the largest represented sectors.

#### Key benefits:

- a substantial and quantifiable reduction in the biodiversity footprint of the agriculture and food sector
- an improved ESG profile with significant reduction in carbon footprint
- a portfolio with an improved United Nations Sustainable Development Goals (SDG) score and aligned with a two-degree scenario based on the World Resources Institute 2019 report

### PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION



Data calculated by Ossiam as of 28.02.2023. Source: Ossiam, Solactive AG, Trucost, Sustainalytics and Iceberg Data Lab.

### NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	-3.97	1.35	-8.46	---	---	-3.64
Investment Universe	-2.43	4.43	-7.52	9.74	6.77	1.86

Data calculated by Ossiam as of 28.02.2023. Source: Ossiam, Solactive AG, Trucost, Sustainalytics and Iceberg Data Lab.

### RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Ann. Alpha %	Beta	Sharpe Ratio	Max Drawdown %
Fund	13.80	-4.94	0.70	-0.35	-26.88
Investment Universe	16.92	---	---	0.04	-26.25

Data calculated by Ossiam as of 28.02.2023. Source: Ossiam, Solactive AG, Trucost, Sustainalytics and Iceberg Data Lab.

**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 does not predict future returns.**

**Risk Consideration.** The Reference Index does not intend to be consistent with the environmental or social characteristics promoted by the fund. 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. This product has a sustainable investment objective. It might invest partially in assets that have a sustainable objective, for instance qualified as sustainable according to the EU classification. The impact of investments in the fund is not measurable

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 4 on the synthetic risk 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.

### INVESTMENT UNIVERSE DATA

Name	Solactive GBS World Developed Markets Large
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
SFDR Classification	Article 9
Dividends	Reinvested
Type	Actively Managed ETF
Fund Total AUM	USD 37 043 432
Share Class AUM	USD 5 977 406
Net Asset Value	USD 92.285
Number of Shares	64 771
Fund Base Currency	USD
Share Class Currency	USD
ISIN	IE00BN0YSJ74
Inception Date	30.12.2020
Replication Method	Physical
Total Expense Ratio	0.75%

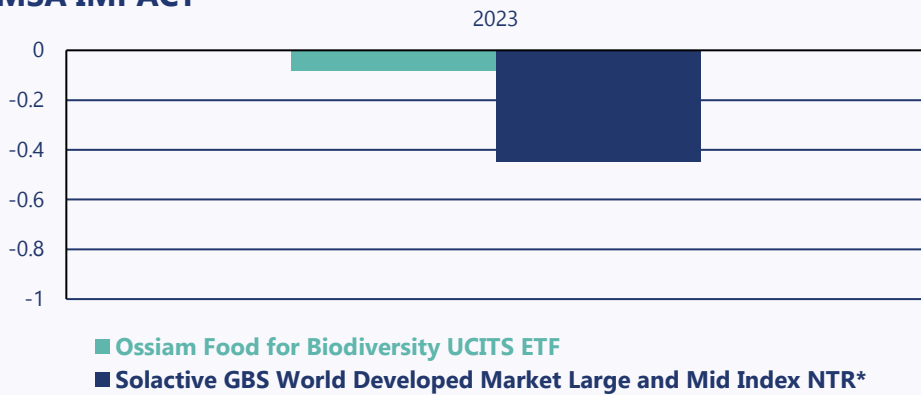
### DEALING INFORMATION

Cut-off <sup>1</sup>	4:00 pm Irish time (D-1)
Minimum Investment (on the secondary market)	1 Share

<sup>1</sup>Subscription on the primary market only for Authorised Participants and approved investors.

XETRA in USD	F4DU GY
SIX Swiss Exchange in USD	F4DU SW

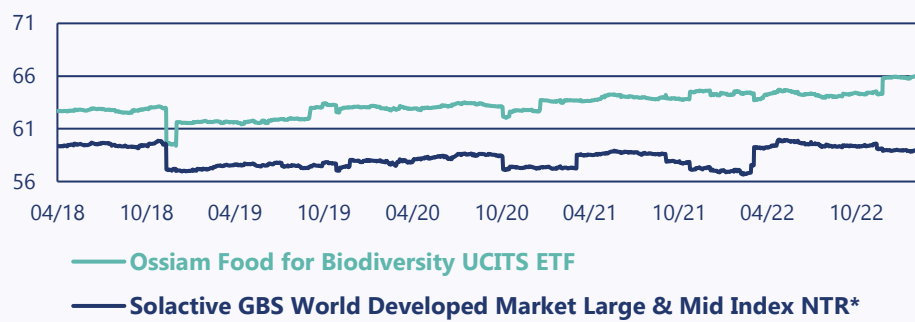
## MSA IMPACT



Data calculated by OssiAm as of 28.02.2023. Source: OssiAm, Solactive AG, Trucost, Sustainalytics and Iceberg Data Lab.

\*The Benchmark Investment Universe is a market-cap weighted portfolio made of companies whose activities are relevant for the Agriculture and Food sector, listed in major developed stocks exchanges.

## ESG SCORES\*\*

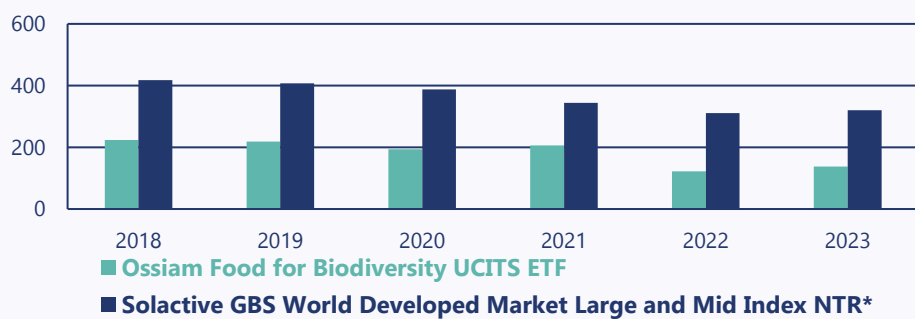


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\*The Benchmark Investment Universe is a market-cap weighted portfolio made of companies whose activities are relevant for the Agriculture and Food sector, listed in major developed stocks exchanges.

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

## GHG EMISSIONS IN tCO<sub>2</sub>\*\*\*



Data calculated by OssiAm as of 28.02.2023. Source: OssiAm, Solactive AG, Trucost, Sustainalytics and Iceberg Data Lab.

\*The Benchmark Investment Universe is a market-cap weighted portfolio made of companies whose activities are relevant for the Agriculture and Food sector, listed in major developed stocks exchanges.

\*\*\*The GHG emissions (Greenhouse Gases) are the emissions in tons of CO<sub>2</sub> equivalent for US\$1mn of investment in the index.

## TOP 10 HOLDING (%)

	OssiAm Food for Biodiversity UCITS ETF	Solactive GBS World Developed Market Large & Mid Index NTR*
STARBUCKS CORP	6.66%	0.23%
MCDONALD'S CORP	5.56%	0.38%
NESTLE SA-REG	5.29%	0.61%
WHITBREAD PLC	4.10%	0.01%
CHIPOTLE MEXICAN GRILL INC	3.80%	0.08%
KONINKLIJKE AHOLD DELHAIZE N	3.62%	0.06%
MONDELEZ INTERNATIONAL INC-A	3.40%	0.17%
COMPASS GROUP PLC	3.32%	0.08%
SEVEN & I HOLDINGS CO LTD	3.25%	0.07%
TESCO PLC	3.24%	0.04%

OssiAm/Solactive AG, calculation by OssiAm as of 28.02.2023.

## CONTACT / INFO

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 75017 PARIS - FRANCE

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The KID in English, as well as the prospectus in English, are available free of charge on our website [www.ossiam.com](http://www.ossiam.com)

**ESG Investing Methodological Limits:** By using ESG criteria in the investment policy, the relevant Fund's objective would in particular be to better manage sustainability risk. ESG criteria may be generated using the Delegated Investment Manager's proprietary models, third party models and data or a combination of both. The assessment criteria may change over time or vary depending on the sector or industry in which the relevant issuer operates. Applying ESG criteria to the investment process may lead the Delegated Investment Manager to invest in or exclude securities for non-financial reasons, irrespective of market opportunities available. ESG data received from third parties may be incomplete, inaccurate, or unavailable from time to time. As a result, there is a risk that the Delegated Investment Manager may incorrectly assess a security or issuer, resulting in the incorrect direct or indirect inclusion or exclusion of a security in the portfolio of a Fund.

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