

Ossiam Food for Biodiversity UCITS ETF 1A (EUR)

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.

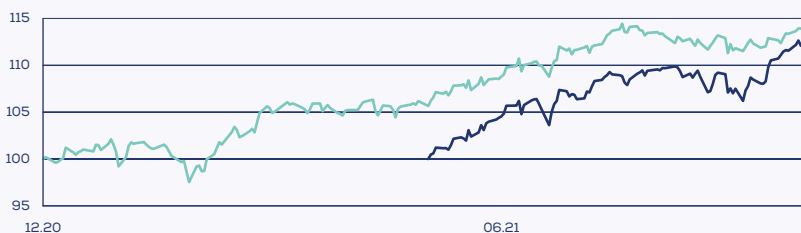
The Benchmark Investment Universe of around 250 stocks is reduced to a portfolio of approximately 70 stocks, spread across different sectors of the agriculture and food industry, with packaged food producers, restaurants and retail outlets being the largest represented sectors.

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

- Ossiam Food for Biodiversity UCITS ETF 1A (EUR)
- Solactive GBS World Developed Markets Large & Mid Cap Index NTR EUR (EUR)



Data calculated by Ossiam as of 29.10.2021. Source: Ossiam, Solactive AG, Trucost, Sustainalytics and Iceberg Data Lab.

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANNUALIZED PERF %	5-YEARS ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	2.30	13.94	–	–	–	17.36
Investment Universe	5.71	26.38	39.96	–	–	33.79

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RISK PARAMETERS SINCE FUND INCEPTION

	Annualized Volatility %	Annualized Alpha %	Beta	Sharpe Ratio	Max Drawdown %
Fund	8.15	-2.46	0.59	2.19	-4.47
Investment Universe	10.86	–	–	3.16	-3.99

Data calculated by Ossiam as of 29.10.2021. 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 is not a reliable indicator of future performance.**

There is no tracking error published for funds with less than 1-year track record.

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, emerging markets risk and currency risk at share class level. To know more about these risks, please refer to the Key Investors Information Document and Prospectus prior to investing. This product promotes environmental or social characteristics but does not have as its objective a sustainable investment. It might invest, partially in assets that have a sustainable objective, for instance qualified as sustainable according to the EU classification.

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 EUR (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
SFDR Classification	Article 8
Dividends	Reinvested
Type	Actively Managed ETF
Fund Total AuM	USD 37,470,585
Share Class AuM	EUR 24,263,810
Net Asset Value	EUR 114.161
Number of Shares	212,540
Fund Base Currency	USD
Share Class Currency	EUR
ISIN	IE00BNOYSK89
Inception Date	30.12.2020
Replication Method	Physical
Total Expense Ratio	0.75%

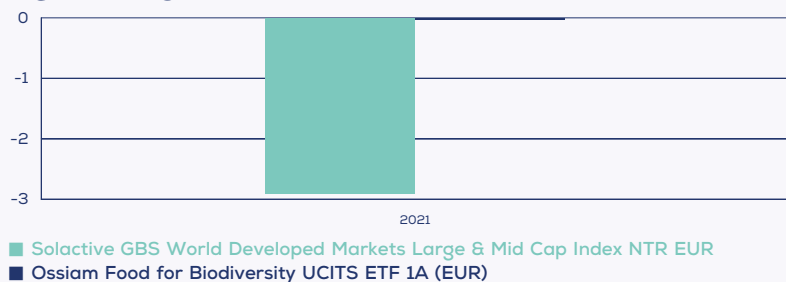
DEALING INFORMATION

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

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

XETRA in EUR	F4DE GY
SIX Swiss Exchange in EUR	F4DE-EUR
Borsa Italiana in EUR	F4DE

MSA IMPACT



Data calculated by Ossiam as of 29.10.2021. 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.

TOP 10 HOLDINGS (%)

29.10.2021

	Ossiam Food for Biodiversity UCITS ETF	Solactive GBS World Developed Markets Large & Mid Cap Index NTR EUR
NESTLE SA	7.20	0.59
COSTCO WHOLESALE CORP	7.19	0.36
UNILEVER PLC	6.55	0.23
STARBUCKS CORP	6.32	0.21
MCDONALD'S CORP	6.27	0.31
MONDELEZ INTERNATIONAL INC-A	5.44	0.14
DANONE SA	3.34	0.07
CHIPOTLE MEXICAN GRILL INC	2.56	0.08
SYSCO CORP	2.45	0.06
GENERAL MILLS INC	2.26	0.06

Ossiam/Solactive AG, calculation by Ossiam as of 29.10.2021



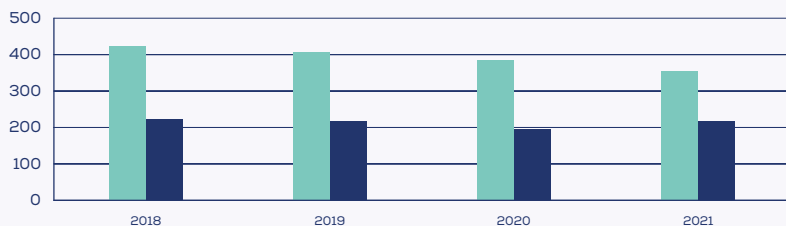
ESG SCORES (29.10.2021)**

■ Solactive GBS World Developed Markets Large & Mid Cap Index NTR EUR
■ Ossiam Food for Biodiversity UCITS ETF 1A (EUR)

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*The 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 tCO2* (29.10.2021)**

■ Solactive GBS World Developed Markets Large & Mid Cap Index NTR EUR
■ Ossiam Food for Biodiversity UCITS ETF 1A (EUR)

Data calculated by Ossiam as of 29.10.2021 Source: Ossiam, Solactive AG, Trucost, Sustainalytics and Iceberg Data Lab.

*The 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 CO2 equivalent for US\$1mn of investment in the index

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The KIID in English, as well as the prospectus in English, are available free of charge on our website www.ossiam.com

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