

As of 31.01.2025

Ossiam ESG Opportunity Fund - EA (EUR)

STRATEGY DESCRIPTION

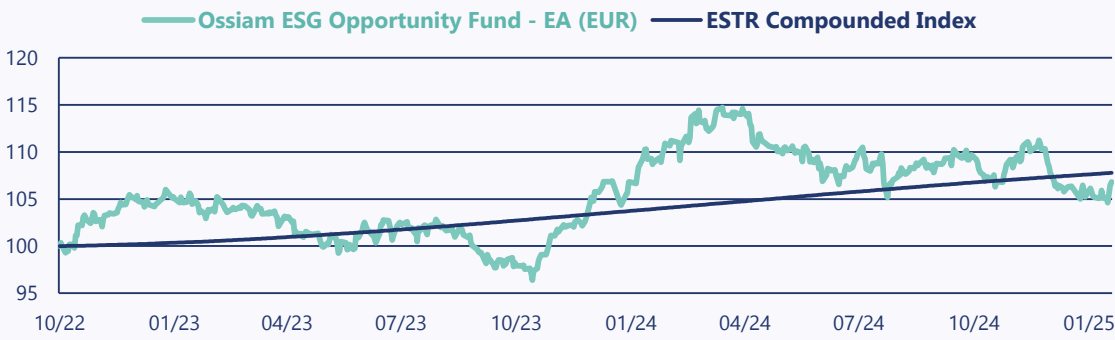
The objective of the Ossiam ESG Opportunity fund is to achieve absolute return over the 5 years recommended investment horizon, while consistently integrating ESG matters.

The fund builds a long exposure global equities position chosen by active systematic selection, alongside short exposure to the global equity universe. The long exposure applies two Ossiam proprietary research-based frameworks proven over time: (i) Ossiam ESG machine learning selection, which aims to select stocks based on ESG metrics with material impact on financial performance, live since 2018, and (ii) Multi-factor selection, which aims to select stocks with overall positive exposure to traditional factors, and has been live since 2019. The beta resulting from the long portfolio is hedged by the short position on the global equity universe to mitigate the beta. The fund’s portfolio is rebalanced quarterly.

Key benefits:

- A systematic market neutral equity solution
- Improved ESG profile and reduced carbon footprint
- Leveraging on proven proprietary models: ESG Machine Learning and Multi-Factor
- Efficient implementation through custom basket (long leg) and index (short leg) swaps

PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION



Data calculated by Ossiam as of 31.01.2025. Source: Ossiam, Bloomberg.

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	0.44	0.44	-1.98	---	---	2.91
Investment Universe	0.26	0.26	3.68	---	---	3.30

Data calculated by Ossiam as of 31.01.2025. Source: Ossiam, Bloomberg.

RISK PARAMETERS SINCE FUND INCEPTION

	Ann. Volatility %	Sharpe Ratio	Max Drawdown %
Fund	8.34	-0.05	-9.06

Data calculated by Ossiam as of 31.01.2025. Source: Ossiam, Bloomberg.

**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. **Past performance does not predict future returns.**

**Risk Consideration.** Please note that the fund is subject to specific risks such as equity risk, leverage risk, derivative risk, credit risk, ESG investment risk, in addition to common market risk. To know more about these risks, please refer to the Key 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).

RISK INDICATOR



We have classified the Fund in risk class 3, which is a medium-low risk class. In other words, the potential losses linked to the product's future results are at a medium-low level, and if the situation were to deteriorate on the markets, it is possible that our ability to pay you is unlikely to be affected. The market liquidity risk could amplify the variation of product performances. In addition to the risks included in the risk indicator, other risks may influence the Fund's performance. Please refer to the Fund's prospectus.

FUND DATA

Custodian	The Bank of New York Mellon SA/NV, Dublin Branch
Legal Form	Sub fund of Ossiam IRL II ICAV
UCITS	Yes
SFDR Classification	Article 8
Dividends	Reinvested
Fund Total AUM	EUR 21 349 060
Share Class AUM	EUR 10 682 134
Net Asset Value	EUR 1 068.213
Number of Shares	10 000
Fund Base Currency	EUR
Share Class Currency	EUR
ISIN	IE000NGJAI70
Bloomberg Ticker	ESGOPPE ID Equity
Inception Date	13.10.2022
Management Fee	0.50%

DEALING INFORMATION

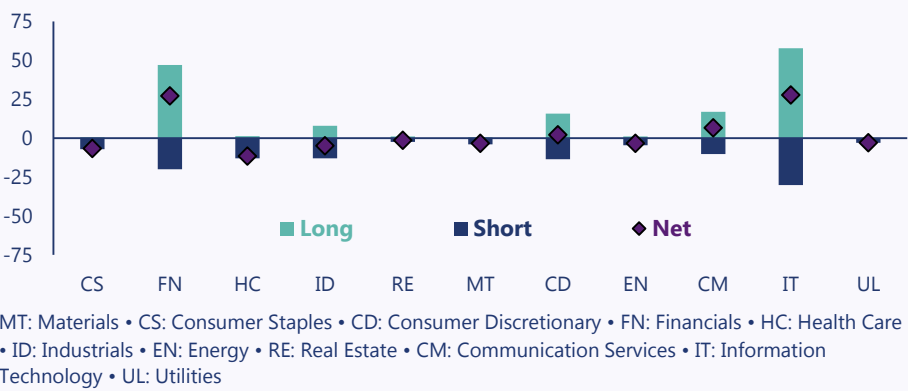
Cut-off 3:00 pm Irish time prior the dealing day

Minimum Investment <sup>1</sup> 1 000 000 €

<sup>1</sup>Share class closed for subscription after February 23<sup>rd</sup>, 2024

**CONTACT / INFO**  
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SECTOR ALLOCATION IN %



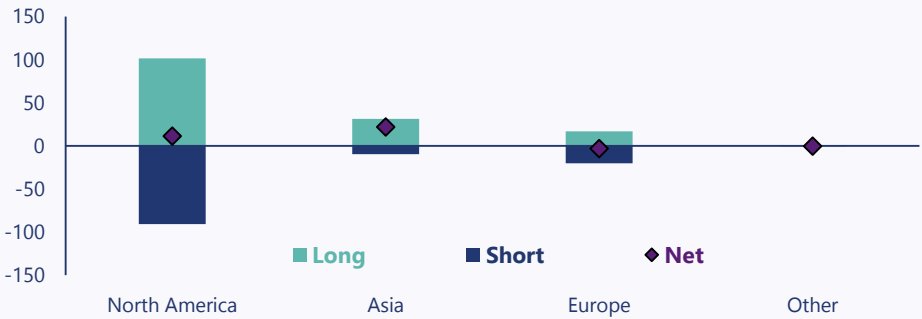
Data calculated by Ossiam as of 31.01.2025. Source: Ossiam, Bloomberg.

TOP 5 LONG NET POSITIONS

	In %
Motorola Solutions Inc	4.30
Walt Disney Co/The	4.29
QUALCOMM Inc	4.21
Cadence Design Systems Inc	3.99
Cisco Systems Inc	3.98
	20.77

Data calculated by Ossiam as of 31.01.2025. Source: Ossiam, Bloomberg.

GEOGRAPHICAL ALLOCATION IN %



Data calculated by Ossiam as of 31.01.2025. Source: Ossiam, Bloomberg.

**This is a marketing communication. Please refer to the prospectus of the UCITS and to th KID, available free of charge at [www.ossiam.com](http://www.ossiam.com) before making any final investment decisions.**

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**ESG Investing Methodological Limits :** 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 Ossiam’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 Ossiam 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 Ossiam 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.

**Sustainability risk :** The Fund is subject to sustainability risks as defined in the Regulation 2019/2088 (article 2(22)) by environmental, social or governance event or condition that, if it occurs, could cause an actual or a potential material negative impact on the value of the investment. More information on the framework related to the incorporation of Sustainability can be found on the website of the Management Company.

The proxy voting and engagement policy is available on our website [www.ossiam.com](http://www.ossiam.com).

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