

As of 28.06.2024

Ossiam Food for Biodiversity UCITS ETF - 1A (EUR)

STRATEGY DESCRIPTION

Ossiam's Food for Biodiversity strategy takes an active quantitative approach to reduce the negative biodiversity impact of the portfolio compared to the agriculture and food sector.

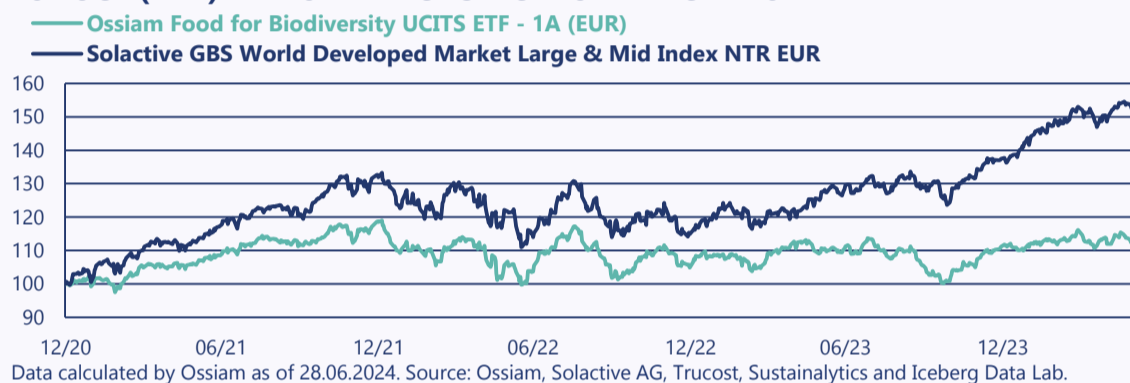
The strategy's investment universe comprises large- and mid-cap companies active in the agriculture and food sector within a selected list of developed countries. All parts of the food supply chain are represented, including agriculture, manufacturers, retailers, distributors, restaurants, and packaging 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 for the portfolio compared to the benchmark investment universe:

- 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



NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANN. PERF %	5-YEARS ANN. PERF %	ANN. SINCE INCEPTION %
Fund	-1.05	1.88	1.82	1.34	---	3.62
Investment Universe	3.45	15.26	22.38	10.47	13.08	14.08

Data calculated by Ossiam as of 28.06.2024. 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	10.61	-4.97	0.61	0.22	-16.14
Investment Universe	13.56	---	---	0.94	-16.73

Data calculated by Ossiam as of 28.06.2024. 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 Information Document and Prospectus prior to investing. This product has a sustainable investment objective. 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 23 615 762
Share Class AUM	EUR 21 467 842
Net Asset Value	EUR 113.237
Number of Shares	189 583
Fund Base Currency	USD
Share Class Currency	EUR
ISIN	IE00BN0YSK89
Inception Date	30.12.2020
Replication Method	Physical
Total Expense Ratio	0.75%

DEALING INFORMATION

Cut-off¹ 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.

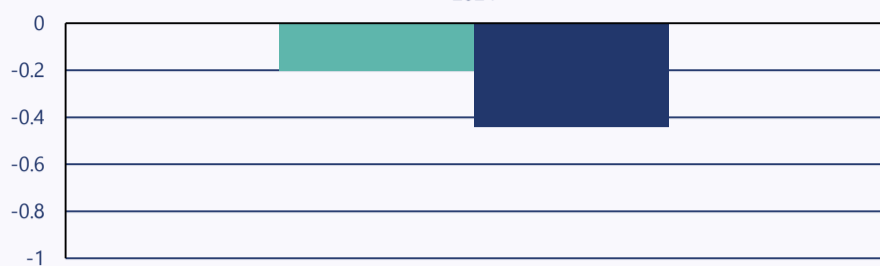
XETRA in EUR F4DE GY

SIX Swiss Exchange in EUR F4DE SW

Borsa Italiana in EUR F4DE

MSA IMPACT

2024

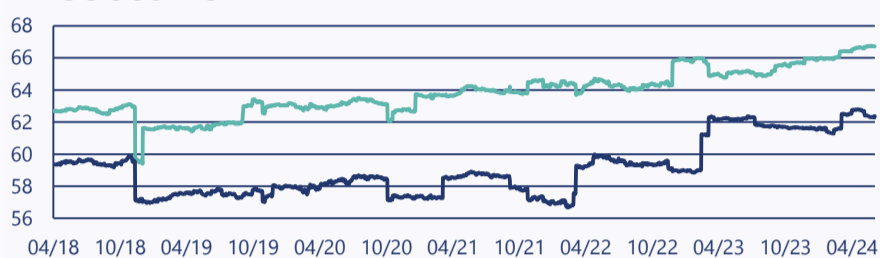


■ OssiAm Food for Biodiversity UCITS ETF ■ AgriFood Investment Universe *

Data calculated by OssiAm as of 28.06.2024. 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**



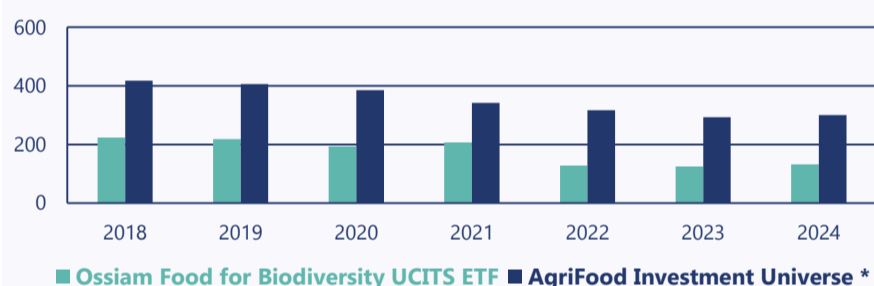
— OssiAm Food for Biodiversity — AgriFood Investment Universe *

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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 tCO2***



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***The GHG emissions (Greenhouse Gases) are the emissions in tons of CO2 equivalent for US\$1mn of investment in the index.

This is a marketing communication. Please refer to the prospectus of the UCITS and to the KID/KIID, available free of charge at www.ossiam.com before making any final investment decisions.

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The KID/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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The proxy voting and engagement policy is available on our website www.ossiam.com

Please refer to the fund prospectus and the corporate website of the delegated Investment Manager for more information on the ESG assessment methodology of the fund.

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TOP 10 HOLDING (%)

59.35304009

62.6970063

Company	59.35304009 (%)	62.6970063 (%)
WALMART INC	6.28%	0.45%
UNILEVER PLC	5.90%	0.21%
TARGET CORP	4.99%	0.11%
STARBUCKS CORP	4.86%	0.14%
CHIPOTLE MEXICAN GRILL I	4.76%	0.13%
MARKS & SPENCER GROUP	4.13%	---
PEPSICO INC	3.98%	0.35%
KESKO OYJ	3.89%	0.01%
MCDONALD'S CORP	3.80%	0.29%
NESTLE SA	3.63%	0.42%

OssiAm/Solactive AG, calculation by OssiAm as of 28.06.2024.



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