

Ossiam US Minimum Variance ESG NR UCITS ETF 1D (USD)

STRATEGY DESCRIPTION

The Minimum Variance strategy is an investment approach that aims at reducing volatility compared to market cap weighted equity benchmarks, while maintaining a high level of diversification.

The strategy uses estimates of individual stocks risks and correlations to construct a long only portfolio with defensive properties.

The optimization process is applied to a universe of stocks filtered according to ESG criteria (keeping 70% of the best rated stocks according to these criteria for each sub-sector, and excluding highly controversial stocks according to Sustainalytics rating scales).

This approach is suitable for buy-and-hold investors with a multi-year time horizon seeking an ESG-compliant equity exposure with significantly lower volatility.

- Exposure to the equity risk premium consistent with an ESG approach
- Volatility reduction objective
- Benefit from the low volatility anomaly

PRODUCT (NET) PERFORMANCE SINCE FUND INCEPTION

- Ossiam US Minimum Variance ESG NR UCITS ETF 1D (USD)
- Solactive US Large Cap Net TR Index* (USD)



Data calculated by Ossiam as of 28.02.2022. Source: Ossiam, Refinitiv, Standard & Poor's, Solactive AG, Sustainalytics

NET PERFORMANCES

	MTD Perf %	YTD Perf %	1-Year Perf %	3-Year Annualized Perf %	5-Year Annualized Perf %	Annualized Since Inception %
Fund	-2.51	-5.21	13.68	9.69	8.66	7.50
Index	-2.49	-5.18	13.98	10.44	9.34	7.96
Investment Universe	-3.08	-8.64	13.97	17.84	14.70	12.48

Data calculated by Ossiam as of 28.02.2022. Source: Ossiam, Refinitiv, Standard & Poor's, Solactive AG, Sustainalytics

RISK PARAMETERS SINCE FUND INCEPTION

	Annualized Volatility %	Annualized Alpha %	Beta	1-Year Tracking Error %	Sharpe Ratio	Max Drawdown %
Fund	13.92	-1.02	0.68	0.08	0.47	-30.74
Index	13.93	-0.57	0.68	—	0.51	-30.64
Investment Universe	18.13	—	—	—	0.64	-33.85

Data calculated by Ossiam as of 28.02.2022. Source: Ossiam, Refinitiv, Standard & Poor's, Solactive AG, Sustainalytics

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 index risk, 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.

**Last dividend paid on 14/01/2021 (Ex-date): USD 1.792. Performance includes dividends paid since 2016.

*The funds switched of name, Index and benchmark: Previously Ossiam US Minimum Variance NR UCITS ETF is now Ossiam US Minimum Variance ESG NR UCITS ETF ; The Reference Index (resp. the Benchmark) was Ossiam US Minimum Variance NR (resp. S&P 500 Index NR) until June 16th 2017 and is now US ESG Minimum Variance NR Index (resp. Solactive US Large Cap NR Index).

Ossiam US Minimum Variance ESG NR UCITS ETF, a sub-fund of Ossiam IRL ICAV, has been created on the 24th of April 2020 by the merger-absorption of Ossiam US Minimum Variance ESG NR, a sub fund of Ossiam Lux SICAV, with a ratio of 1 for 1. Data presented before April 24th 2020 are relative to the Luxembourg sub-fund and presented for information.

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.

INDEX DATA

Name	US ESG Minimum Variance Index NR* (USD)
Investment Universe	Solactive US Large Cap Net TR Index* (USD)
Bloomberg Ticker	ESGUSMVN Index
Inception Date	09.03.2016
Asset Class	Equity
Rebalancing Frequency	Monthly

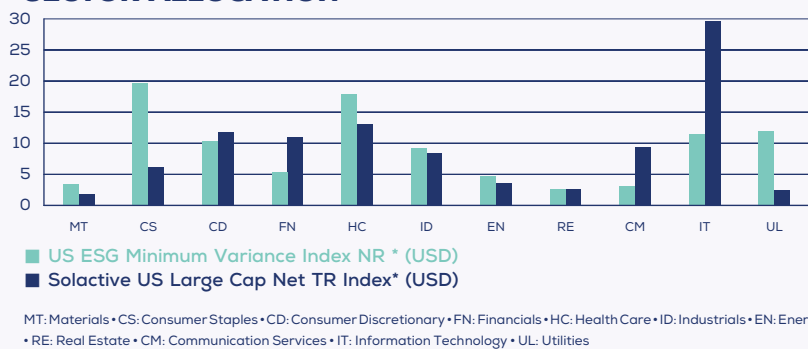
FUND DATA

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	Distributed
Fund Total AuM	USD 187,399,822
Share Class AuM	USD 391,953
Net Asset Value	USD 250.609
Number of Shares	1,564
Fund Base Currency	USD
Share Class Currency	USD
ISIN	IE00BHNGHY65
Inception Date	24.04.2020
Replication Method	Physical
Total Expense Ratio	0.65%

DEALING INFORMATION

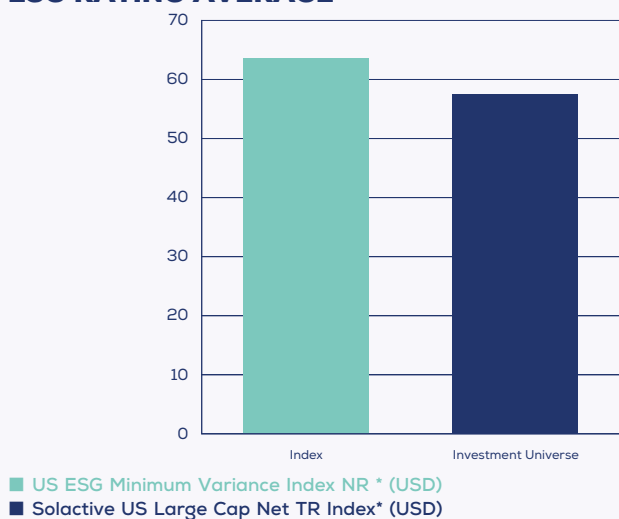
Cut-off ¹	3:00 pm Irish time
Minimum Investment (on the secondary market)	1 Share
¹ Subscription on the primary market only for Authorised Participants and approved investors.	
SIX Swiss Exchange in USD	USMVD SW

SECTOR ALLOCATION



Data calculated by Ossiam as of 28.02.2022. Source: Ossiam, Refinitiv, Standard & Poor's, Solactive AG, Sustainalytics

ESG RATING AVERAGE



Data calculated by Ossiam as of 28.02.2022. Source: Ossiam, Refinitiv, Standard & Poor's, Solactive AG, Sustainalytics

TOP 10 HOLDINGS OF THE INDEX (%)

	US ESG Minimum Variance Index NR*	Solactive US Large Cap Net TR Index*	ESG Rating
ZOOM VIDEO COMMUNICATIONS INC	4.68	0.07	53.27
NUANCE COMMUNICATIONS INC	4.52	0.05	61.04
CARRIER GLOBAL CORP	3.61	0.10	69.03
GILEAD SCIENCES INC	3.58	0.20	65.45
OTIS WORLDWIDE CORP	2.95	0.09	70.49
MCDONALD'S CORP	2.74	0.49	58.94
JOHNSON & JOHNSON	2.57	1.16	36.14
KEURIG DR PEPPER INC	2.54	0.08	63.06
AMERICAN ELECTRIC POWER CO INC	2.50	0.12	70.30
WALMART INC	2.40	0.53	29.46

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The proxy voting and engagement policy is available at the following link: [Proxy Voting and Engagement](#)

For investors in Switzerland : The fund's representative and paying agent in Switzerland is RBC Investor Services Bank S.A., Esch-sur-Alzette, Zurich Branch, Bleicherweg 7, 8027 Zurich.

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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