

Au Ag

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# AuAg Gold Mining ETF (CHF)



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## Structure

|                   |                |
|-------------------|----------------|
| ETF Creator       | AuAg Funds     |
| Fund Umbrella     | HANETF         |
| Index Provider    | Solactive      |
| ESG Data Provider | Sustainalytics |
| Custodian         | BNY Mellon     |
| Replication       | Physical       |
| Domicile          | Ireland        |
| UCITS             | Yes            |

## Listings & Tickers

|                              |      |
|------------------------------|------|
| London, LSE (USD)            | ESGO |
| London, LSE (GBP)            | ESGP |
| Frankfurt, Xetra (EUR)       | ZSG0 |
| Milano, Borsa Italiana (EUR) | ESGO |
| Paris, Euronext (EUR)        | ESGO |
| Zürich (CHF)                 | ESGO |

## Key Facts Overview

|                     |               |
|---------------------|---------------|
| Asset Class         | Equities      |
| Number of Holdings  | 25            |
| Trading Currencies  | USD, EUR, GBP |
| Holding dividends   | Accumulating  |
| TER                 | 60 bps        |
| Rebalance Frequency | Quarterly     |
| SFDR Classification | Article 8     |
| ISIN                | IE00BNTVVR89  |

Risk Rating **1 2 3 4 5 6 7**

## Return Statistics

|                        |       |
|------------------------|-------|
| NAV                    | 7.38  |
| Average Monthly Return | 0.29% |

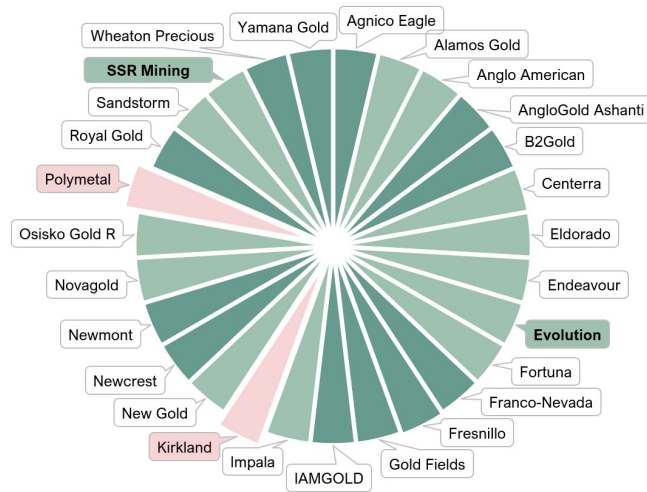
## Key Highlights

- **Return potential:** The equal-weighted design gives more exposure towards mid-cap for a higher return potential
- **Risk:** Avoiding concentration risk in comparison to market/liquid-weighted sector ETFs
- **ESG:** Tracks 25 best-in-class ESG Risk companies in the sector

## Investment Objective

The **AuAg ESG Gold Mining UCITS ETF (ESGO)** offers exposure to an equal-weighted basket of 25 ESG screened companies that are active in the gold mining industry. The ETF tracks the **Solactive AuAg ESG Gold Mining Index** which focuses on companies that have low ESG risk characteristics. The fund uses Sustainalytics to screen the mining universe for their ESG credentials, attributing a risk score based on their findings. Only the top 25 lowest ESG Risk companies are included within the index.

## Portfolio



In the ordinary rebalance, the new composition will be implemented over a period starting on 25.03.2022 (cob) and ending on 30.03.2022 (cob). The new composition and target weights will be fully reflected in the index open 31.03.2022:

- New constituents (green and bold)
- Deletions (red and drawn out)
- Constituents with over 85% participation from all 29 quarterly rebalances since the index start on 27.03.2015 (dark)
- ESGO, ESG Risk Score – average: 25,31 / highest: 32,28 (Endeavour)
- Universe, ESG Risk Score – average: 38,10 / highest: 65,20 (as of ESGO inception July 2021)

## Monthly Returns (CHF)

|      | Jan   | Feb   | Mar  | Apr   | May | Jun | Jul  | Aug   | Sep   | Oct  | Nov  | Dec  | Year  |
|------|-------|-------|------|-------|-----|-----|------|-------|-------|------|------|------|-------|
| 2022 | -5.31 | 11.64 | 6.78 | -3.97 |     |     |      |       |       |      |      |      | 8.40  |
| 2021 |       |       |      |       |     |     | 0.19 | -5.98 | -9.65 | 8.53 | 0.86 | 1.88 | -5.08 |

## Methodology

**Screening:** The ETF is a representation of securities active in the gold mining industry with low ESG Risk characteristics. As an ESG best-in-class (BIC) strategy, only the 25 stocks from the eligible universe with the lowest ESG Risk Score are considered for the index composition. The ESG Risk Score is provided by, Sustainalytics. The index universe comprises only securities classified as one of the following industries or sub-industries according to the Factset Revere Business Industry Classification System (RBICS): Number 45152520-10, -15, -20, -25 and -2520. Securities having a total market capitalization of at least USD 500 million, unless such security is an existing index component, in which case, the total market capitalization must be at least USD 300 million and have a minimum average daily value traded of USD 5 million over 3 months prior to and including the selection day, unless such security is an existing index component, in which case, the average daily value traded over the last 3 months must be at least USD 3 million.

**ESG Screen:** Solactive evaluates all companies in the index universe as to whether they comply with the principles of the UN Global Compact. Those that do not comply with the principles are excluded for further consideration. The remaining are then ranked by their ESG Risk Score in ascending order. Subsequently, 70% of the remaining companies, but no more than 25 securities and at least 20 in total, with the lowest ESG Risk Score, are selected as index components.

**Weighting & Calculation:** "Rebalance day" is the last Friday in each quarter and each index component is assigned an equal weight. The "Rebalance period" is 4 trading days.



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