

BetaShares Global Sustainability Leaders ETF - Currency Hedged

ASX: HETH

31 August 2020

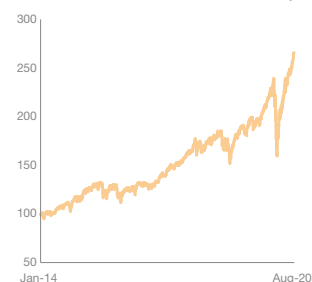
BetaShares
Exchange Traded Funds

Investment Objective

The Fund aims to track the performance of an index (before fees and expenses) that provides exposure to 200 large global stocks (excluding Australia) which are climate change leaders (as measured by their relative carbon efficiency) and which are not materially engaged in activities deemed inconsistent with responsible investment considerations, with foreign currency exposure hedged back to the Australian Dollar.

Index Performance

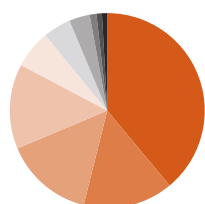
Value of \$100 invested since inception



PERIOD	FUND RETURN	INDEX RETURN
1 mth	8.53%	8.51%
3 mth	-	17.17%
6 mth	-	26.15%
1 yr	-	36.57%
3 yr (p.a)	-	20.18%
5 yr (p.a)	-	16.59%
Inception	6.90%	6.81%

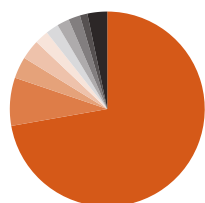
Graph shows performance of the underlying index and not the ETF, and does not take into account ETF fees and costs. Index inception date was 2 May 2011. Index performance based on reinvestment of income. You cannot invest directly in an index. Fund returns are calculated in A\$ using net asset value per unit at the start and end of the specified period and do not reflect the brokerage or the bid ask spread that investors incur when buying and selling units on the ASX. Returns are after fund management costs, assume reinvestment of any distributions and do not take into account income tax. Returns for periods longer than one year are annualised. Past performance is not an indicator of future performance. Source: BetaShares, Bloomberg.

Index Sector Allocation



Information Technology	38.9%
Consumer Discretionary	15.0%
Healthcare	14.7%
Financials	14.1%
Communication Services	6.3%
Real Estate	4.6%
Industrials	3.4%
Materials	1.1%
Utilities	0.9%
Consumer Staples	0.9%

Index Country Allocation



United States	72.2%
Japan	8.0%
Switzerland	3.6%
Netherlands	3.3%
Hong Kong	2.3%
France	2.1%
Britain	2.0%
Germany	1.9%
Canada	1.3%
Other	3.3%

Top 10 Exposures

COMPANY	WEIGHTING	COMPANY	WEIGHTING
Apple Inc	5.7%	Tesla Inc	3.5%
NVIDIA Corp	4.6%	Adobe Inc	3.5%
Mastercard Inc	4.1%	PayPal Holdings Inc	3.1%
Visa Inc	3.7%	Netflix Inc	2.4%
Home Depot	3.6%	Toyota Motor Corp	2.3%

Trading Information

BetaShares Funds can be bought or sold during the trading day on the ASX, and trade like shares.

EXCHANGE	ASX
ASX CODE	HETH
CURRENCY	AUD
TRADING HOURS	10:00-16:00 (AEST)
BLOOMBERG CODE	HETH AU
IRESS CODE	HETH.AXW

Fund Information

DISTRIBUTIONS	SEMI-ANNUAL
MANAGEMENT FEE	0.03% P.A
INDIRECT COSTS	ESTIMATED AT 0.59% P.A.
FUND INCEPTION	20 JULY 2020

Underlying Index Characteristics

INDEX	NASDAQ FUTURE GLOBAL SUSTAINABILITY LEADERS CURRENCY HEDGED AUD INDEX
BLOOMBERG CODE	NQFGSLNH
PRICE/EARNINGS RATIO	23.02 x
MARKET CAP	16361.7B
NUMBER OF COMPONENTS	200
DIVIDEND YIELD (12 MONTH TRAILING)	1.48%

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CERTIFIED BY RIAA

The BetaShares Global Sustainability Leaders ETF – Currency Hedged (ASX: HETH) has been certified by RIAA according to the strict operational and disclosure practices required under the Responsible Investment Certification Program. See www.responsibleinvestment.org for details.*

There are risks associated with an investment in the Fund, including market risk, international investment risk, non-traditional index methodology risk and currency hedging risk. For more information on risks and other features of the Fund please see the Product Disclosure Statement.

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BetaShares
Exchange Traded Funds

Investment Strategy

The Fund aims to track the Nasdaq Future Global Sustainability Leaders Currency Hedged AUD Index, before fees and expenses. The Fund currently obtains its investment exposure indirectly by investing in the BetaShares Global Sustainability Leaders ETF, being the unhedged version of the Fund. The portfolio is hedged back to the Australian Dollar with the aim of minimising the impact of currency fluctuations on portfolio performance.

The Index includes 200 large global stocks from developed market countries (excluding Australia) that have been identified as "Climate Leaders" and that have also passed certain eligibility screens designed to exclude companies with direct or significant exposure to the fossil fuel industry or that are engaged in other activities deemed inconsistent with responsible investment considerations.

- ▶ **Climate Leaders** are companies that have carbon efficiency that places them in the top one-third of companies in the respective industry, or are otherwise superior performers in relation to "Scope 4" carbon emissions (also known as "avoided emissions").
 - *Carbon impact*: calculated based on the total greenhouse gas emissions from a company's operations, fuel use, supply chain and business activities, divided by its annual revenue.
 - *Avoided emissions*: superior performers are those companies involved in commercialising technologies that have net positive climate benefits through substantial greenhouse gas emission reductions (e.g., primary business activities in renewable energy, energy efficiency, sustainable agriculture and land use, and carbon sequestration).
 - *Fossil Fuel Screen* is applied to the universe of Climate Leaders which removes companies with any direct involvement in the fossil fuel industry, as well as companies with material indirect exposure and those with particularly high use of fossil fuels.
- ▶ **Eligibility screens** are applied to remove companies which have exposure to other activities deemed inconsistent with responsible investment considerations (subject to certain materiality thresholds):
 - Gambling
 - Tobacco
 - Armaments
 - Uranium and nuclear energy
 - Alcohol
 - Junk foods
 - Pornography
 - Mandatory detention of asylum seekers
 - Destruction of valuable environments
 - Human rights and supply chain concerns
 - Lack of board diversity i.e. no women on the board of directors

For more information on the Index see the Index methodology document available on our website.

The Index is weighted by market capitalisation, with a maximum weight per security of 4% and a minimum weight of 0.5% at each annual rebalance date. Industry weights cannot exceed the corresponding industry weights of the Nasdaq Developed Markets Index (a traditional broad global equities benchmark), by more than 3%.

Benefits of BetaShares Global Sustainability Leaders ETF - Currency Hedged

- ▶ **Diversification** – with a single trade, investors can get exposure to a diversified portfolio of sustainable, ethical companies from a broad range of global locations
- ▶ **Cost effective** – Fund tracks the performance of an index (no 'active manager' fees)
- ▶ **Large company exposure** – strategy invests only in large global companies
- ▶ **Reduced currency risk** – foreign currency exposure hedged to the Australian Dollar
- ▶ **Reduced administration** – as an Australian domiciled fund, investors do not need to fill out W-8BEN forms, or risk any potential U.S. estate tax issues
- ▶ **Transparent** – portfolio holdings, value of the Fund's assets and net asset value per unit available daily on our website
- ▶ **Liquidity** – available to trade on the ASX like any share

How to use the BetaShares Global Sustainability Leaders ETF - Currency Hedged in your portfolio

The Fund can be used to implement a variety of investment strategies. For example:

- ▶ A core component of a global equities allocation providing transparency and diversification benefits in addition to being consistent with ethical and sustainable objectives
- ▶ Tactical exposure to global equities

(*) The Responsible Investment Certification Program does not constitute financial product advice. Neither the Certification Symbol nor RIAA recommends to any person that any financial product is a suitable investment or that returns are guaranteed. Appropriate professional advice should be sought prior to making an investment decision. RIAA does not hold an Australian Financial Services Licence. www.responsibleinvestment.org

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