

Ossiam FTSE 100 Minimum Variance UCITS ETF 1D (GBP)

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.

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

- Exposure to the equity risk premium
- Volatility reduction objective
- Benefit from the low volatility anomaly

PRODUCT PERFORMANCE SINCE INCEPTION

— Ossiam FTSE 100 Minimum Variance UCITS ETF 1D (GBP)
— FSTE 100 TR Index (GBP)



Ossiam/Bloomberg/FTSE, calculation by Ossiam

PERFORMANCES

31/10/2018

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANNUALIZED PERF %	5-YEARS ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	-3.95	-3.35	-2.16	4.24	—	4.73
Index	-3.92	-2.82	-1.48	4.92	—	5.42
Investment Universe	-4.85	-3.89	-0.86	8.09	—	6.14

Ossiam/Bloomberg/FTSE, calculation by Ossiam

RISK PARAMETERS SINCE INCEPTION

31.10.2018

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAWDOWN %
Fund	12.37	-0.21	0.81	0.17	0.38	-13.12
Index	12.38	0.47	0.81	—	0.44	-12.96
Investment Universe	14.17	—	—	—	0.43	-20.02

Ossiam/Bloomberg/FTSE, calculation by Ossiam

IMPORTANT INFORMATION : 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 notice that the fund is subject to specific risks such as index risk, derivative and counterparty risk and geographic concentration, 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 19/01/2018 (Ex-date on 11/01/2018) : GBP 5.415, Performance does include the dividends paid in 2016, 2017 and 2018.

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	FSTE 100 Minimum Variance Index TR (GBP)
Investment Universe	FSTE 100 TR Index (GBP)
Bloomberg Ticker	TUKXMV Index
Inception Date	23.12.2011
Asset Class	Equity
Rebalancing Frequency	Quarterly

FUND DATA

UCITS	Yes
Dividends	Distributed
Fund total AuM	GBP 3,717,922
Share classe AuM	GBP 104,728
Net Asset Value	GBP 167.833
Number of Shares	624
Fund base Currency	GBP
Share Class Currency	GBP
ISIN	LU1093308333
Inception Date	23.12.2014
Replication Method	Physical
Total Expense Ratio	0.45%

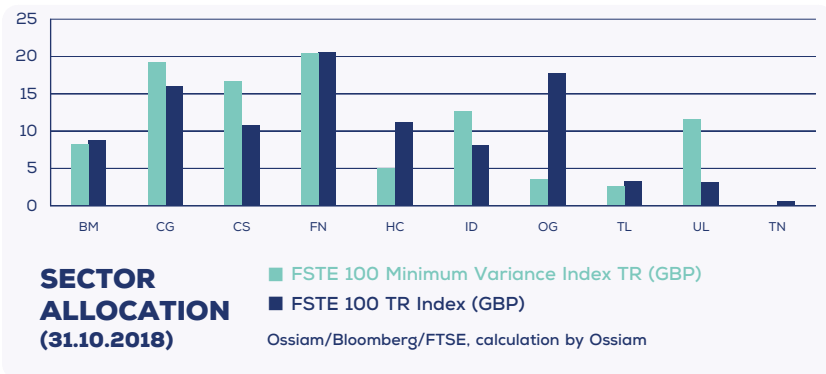
DEALING INFORMATION

Cut-off 4:30 pm (cash), 5:00 p.m (in-kind), Luxembourg time

Minimum Investment (on the secondary market) 1 Share

Ticker for London Stock Exchange
In fund currency (GBP)

Bloomberg Ticker UKMD LN



BM: Basic Materials • CG: Consumer Goods • CS: Consumer Services • FN: Financials • HC: Health Care • ID: Industrials • OG: Oil - Gas • TL: Telecommunications • TN: Technology • UL: Utilities

TOP 10 HOLDINGS (%)
31.10.2018

	FSTE 100 Minimum Variance Index TR	FSTE 100 TR Index
LLOYDS BANKING GROUP PLC	4.15	2.23
RANDGOLD RESOURCES LTD	4.06	0.31
SSE PLC	3.58	0.63
ROYAL MAIL PLC	3.01	0.18
DIAGEO PLC	2.96	3.55
BERKELEY GROUP HOLDINGS PLC	2.84	0.23
COCA-COLA HBC AG-DI	2.79	0.25
BAE SYSTEMS PLC	2.42	0.91
NATIONAL GRID PLC	2.40	1.53
ANTOFAGASTA PLC	2.33	0.15

Ossiam/Bloomberg/FTSE, calculation by Ossiam

CONTACT / INFO

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