

## Ossiam Risk Weighted Enhanced Commodity Ex Grains TR UCITS ETF 1C (USD)

### STRATEGY DESCRIPTION

The Risk Weighted Enhanced Commodity strategy is a systematic long-only approach, offering broad exposure to the commodity asset class. Unlike standard production weighted indices which are extremely concentrated and exposed to futures roll risk, the Risk Weighted Enhanced Commodity strategy features an efficient risk allocation across individual commodities and uses techniques to mitigate the negative effects of futures roll risk.

- Global commodities ex. grains
- Risk reduction
- Diversification and roll optimization

### PRODUCT PERFORMANCE SINCE INCEPTION

— Ossiam Risk Weighted Enhanced Commodity Ex Grains TR UCITS ETF 1C (USD)  
 — S&P GSCI® Index (USD)



Ossiam/ Standard & Poor's, calculation by Ossiam

### PERFORMANCES 31/12/2018

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANNUALIZED PERF %	5-YEARS ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	-2.28	-9.85	-9.85	3.77	-3.92	-2.92
Index	-2.24	-9.53	-9.53	4.18	-3.42	-2.38
Investment Universe	-7.75	-13.82	-13.82	0.50	-14.52	-13.20

Ossiam/ Standard & Poor's, calculation by Ossiam

### RISK PARAMETERS SINCE INCEPTION 31.12.2018

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAWDOWN %
Fund	9.92	2.67	0.42	0.04	-0.29	-40.25
Index	9.92	3.21	0.42	-	-0.24	-39.61
Investment Universe	19.01	-	-	-	-0.69	-64.12

Ossiam/ Standard & Poor's, 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.

## 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

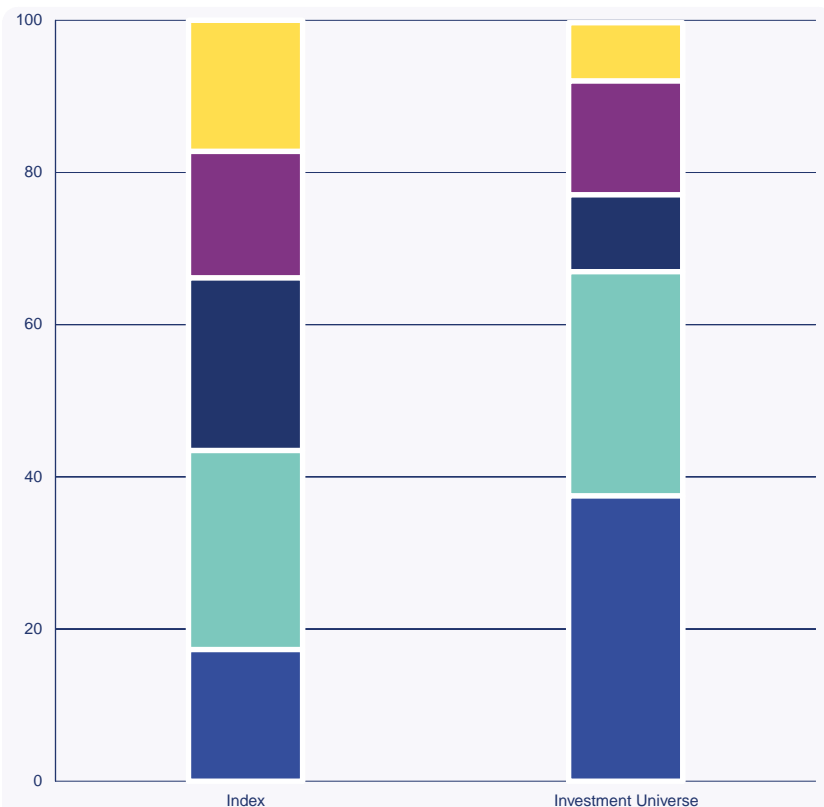
Name	Risk Weighted Enhanced Commodity Ex. Grains Index TR (USD)
Investment Universe	S&P GSCI® Index (USD)
Bloomberg Ticker	OCMDRWT Index
Inception Date	25.02.2013
Asset Class	Commodities
Rebalancing Frequency	Monthly

### FUND DATA

Custodian	State Street Bank Luxembourg S.A.
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
Dividends	Reinvested
Fund total AuM	USD 55,060,010
Share classe AuM	USD 6,645,144
Net Asset Value	USD 77.001
Number of Shares	86,300
Fund base Currency	USD
Share Class Currency	USD
ISIN	LU0876440222
Inception Date	05.07.2013
Replication Method	Synthetic
Total Expense Ratio	0.45%

### DEALING INFORMATION

Cut-off	4:00 pm Luxembourg time
Minimum Investment (on the secondary market)	1 Share
<b>Ticker for London Stock Exchange In fund currency (USD)</b>	
Bloomberg Ticker	CRWU LN
<b>Ticker for London Stock Exchange in GBP</b>	
Bloomberg Ticker	LCRW LN



**COMMODITY ALLOCATION (31.12.2018)**

- Agriculture
  - Energy
  - Industrial Metals
  - Livestock
  - Precious Metals
- Ossiam/ Standard & Poor's, calculation by Ossiam

**TOP 10 HOLDINGS (%) 31.12.2018**

	Risk Weighted Enhanced Commodity Ex. Grains Index TR
S&P GSCI GOLD DYNAMIC ROLL INDEX ER	10.67
S&P GSCI LIVE CATTLE DYNAMIC ROLL INDEX ER	7.11
SILVER DYNAMIC ER	6.56
S&P GSCI FEEDER CATTLE DYNAMIC ROLL INDEX ER	6.40
S&P GSCI NATURAL GAS DYNAMIC ROLL INDEX ER	5.98
S&P GSCI COPPER DYNAMIC ROLL INDEX ER	5.58
S&P GSCI COTTON DYNAMIC ROLL INDEX ER	5.00
S&P GSCI GASOIL DYNAMIC ROLL INDEX ER	4.94
S&P GSCI ALUMINUM DYNAMIC ROLL INDEX ER	4.91
S&P GSCI HEATING OIL DYNAMIC ROLL INDEX ER	4.35

	S&P GSCI® Index
S&P GSCI CRUDE OIL INDEX TR	14.54
S&P GSCI CORN INDEX TR	12.80
S&P GSCI LIVE CATTLE TR	11.04
S&P GSCI WHEAT INDEX TR	8.69
S&P GSCI SOYBEAN INDEX TR	8.27
S&P GSCI COPPER INDEX TR	7.48
S&P GSCI GOLD INDEX TR	6.68
S&P GSCI BRENT CRUDE INDEX TR	5.76
S&P GSCI HEATING OIL INDEX TR	3.64
S&P GSCI SUGAR INDEX TR	3.56

Ossiam/ Standard & Poor's, calculation by Ossiam

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