

Ossiam Emerging Markets Minimum Variance NR UCITS ETF 1C (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.

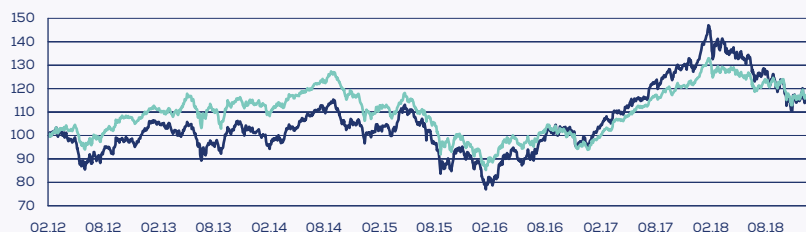
The strategy uses estimates of individual stocks risks and correlations to construct a long only portfolio with defensive properties.

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 Emerging Markets Minimum Variance NR UCITS ETF 1C (USD)
— SP/IFCI® Composite NR (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	-0.76	-7.04	-7.04	7.86	0.42	2.36
Index	-0.63	-5.50	-5.50	9.63	2.10	4.08
Investment Universe	-2.57	-14.55	-14.55	9.05	2.25	2.01

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	10.45	1.00	0.68	0.08	0.23	-33.07
Index	10.46	2.72	0.68	—	0.39	-31.52
Investment Universe	13.77	—	—	—	0.15	-33.26

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	Ossiam Emerging Markets Minimum Variance Index NR (USD)
Investment Universe	SP/IFCI® Composite NR (USD)
Bloomberg Ticker	OEMMVNR Index
Inception Date	24.01.2012
Asset Class	Equity
Rebalancing Frequency	Semi annually

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 133,622,484
Share classe AuM	USD 6,746,995
Net Asset Value	USD 122.939
Number of Shares	54,881
Fund base Currency	USD
Share Class Currency	USD
ISIN	LU0705291812
Inception Date	03.02.2012
Replication Method	Synthetic
Total Expense Ratio	0.75%

DEALING INFORMATION

Cut-off	4:00 pm Luxembourg time (D-1)
Minimum Investment (on the secondary market)	1 Share
Ticker for London Stock Exchange In fund currency (USD)	
Bloomberg Ticker	DEMVLN
Ticker for London Stock Exchange in GBP	
Bloomberg Ticker	LMMVLN

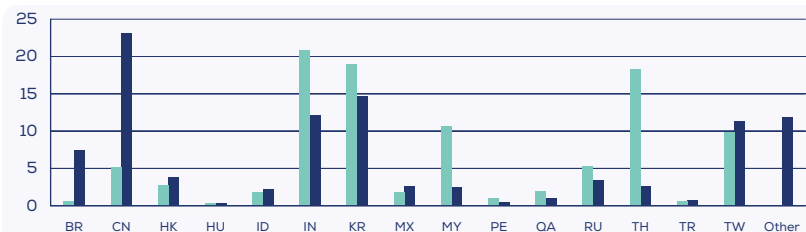
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TOP 10 HOLDINGS (%)

31.12.2018

	Ossiam Emerging Markets Minimum Variance Index NR	SP/IFCI® Composite NR
PETRONAS CHEMICALS GROUP BHD	2.85	0.09
CHUNGHWA TELECOM CO LTD	2.81	0.24
TENAGA NASIONAL BHD	2.75	0.15
PUBLIC BANK BHD	2.62	0.26
SIAM CEMENT PCL/THE	2.01	0.07
BANGKOK DUSIT MED SERVICE	2.00	0.05
QATAR NATIONAL BANK	1.95	0.41
CHINA MOBILE LTD	1.91	0.92
MALAYAN BANKING BHD	1.81	0.21
SK TELECOM CO LTD	1.81	0.17

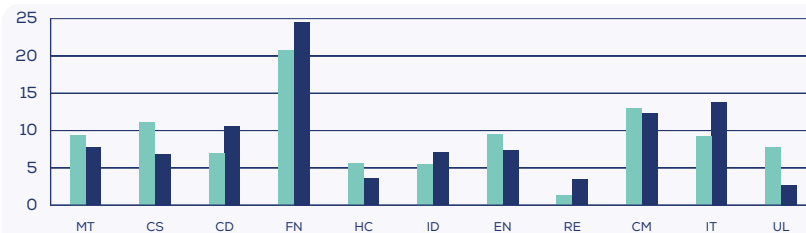
Ossiam/ Standard & Poor's, calculation by Ossiam



GEOGRAPHIC ALLOCATION (31.12.2018)

■ Ossiam Emerging Markets Minimum Variance Index NR (USD)
 ■ SP/IFCI® Composite NR (USD)
 Ossiam/Bloomberg/Standard & Poor's, calculation by Ossiam

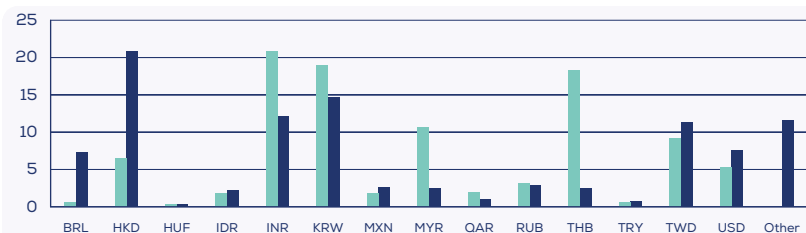
BR: Brazil • CN: China • HK: Hong Kong • HU: Hungary • ID: Indonesia • IN: India • KR: Korea • MX: Mexico • MY: Malaysia • PE: Peru • QA: Qatar • RU: Russian Federation • TH: Thailand • TR: Turkey • TW: Taiwan



SECTOR ALLOCATION (31.12.2018)

■ Ossiam Emerging Markets Minimum Variance Index NR (USD)
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 Ossiam/ Standard & Poor's, calculation by Ossiam

MT: Materials • CS: Consumer Staples • CD: Consumer Discretionary • FN: Financials • HC: Health Care • ID: Industrials • EN: Energy • RE: Real Estate • CM: Communications Services • IT: Information Technology • UL: Utilities



CURRENCY ALLOCATION (31.12.2018)

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BRL: Brazil Real • HKD: Hong Kong Dollar • HUF: Hungarian Forint • IDR: Indonesian Rupiah • INR: Indian Rupiah • KRW: South Korean Won • MXN: Mexican Peso • MYR: Malaysian Ringgit • QAR: Qatar Riyal • RUB: Russian Ruble • THB: Thai Baht • TRY: Turkish Lira • TWD: Taiwan New Dollar • USD: US Dollar

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