

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

STRATEGY DESCRIPTION

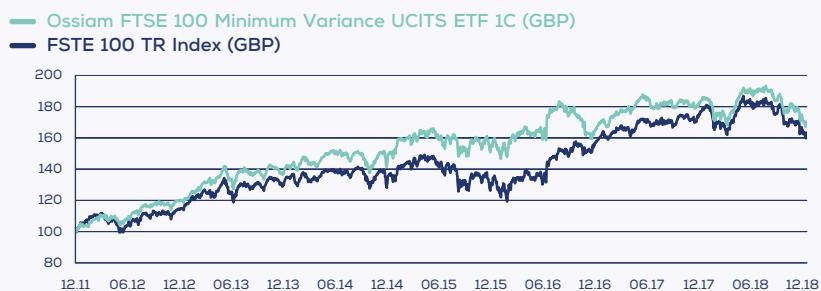
The Minimum Variance strategy is an investment approach that aims at reducing volatility compared to market cap weighted equity benchmarks, while maintaining a high level of diversification.

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/Bloomberg/FTSE, 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	-3.64	-8.33	-8.33	2.56	3.70	7.87
Index	-3.52	-7.67	-7.67	3.24	4.39	8.57
Investment Universe	-3.49	-8.73	-8.73	6.75	3.87	7.20

Ossiam/Bloomberg/FTSE, calculation by Ossiam

RISK PARAMETERS SINCE INCEPTION

31.12.2018

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAWDOWN %
Fund	11.68	2.14	0.79	0.20	0.67	-13.61
Index	11.68	2.84	0.80	-	0.73	-13.32
Investment Universe	13.55	-	-	-	0.53	-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.

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

Custodian	State Street Bank Luxembourg S.A.
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
Dividends	Reinvested
Fund total AuM	GBP 3,426,954
Share classe AuM	GBP 3,426,954
Net Asset Value	GBP 171.014
Number of Shares	20,039
Fund base Currency	GBP
Share Class Currency	GBP
ISIN	LU0705291739
Inception Date	16.12.2011
Replication Method	Physical
Total Expense Ratio	0.45%

DEALING INFORMATION

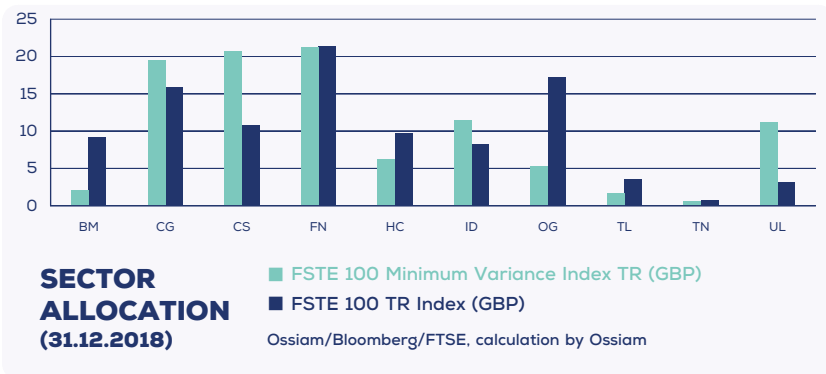
Cut-off	4:30 pm (cash), 5:00 p.m (in-kind), Luxembourg time
Minimum Investment (on the secondary market)	1 Share
Ticker for London Stock Exchange In fund currency (GBP)	
Bloomberg Ticker	UKMV LN

TOP 10 HOLDINGS (%)

31.12.2018

	FSTE 100 Minimum Variance Index TR	FSTE 100 TR Index
LLOYDS BANKING GROUP PLC	3.78	2.14
BUNZL PLC	3.35	0.46
DIAGEO PLC	3.31	3.96
SSE PLC	3.21	0.64
BERKELEY GROUP HOLDINGS PLC	2.90	0.24
TESCO PLC	2.70	1.09
NATIONAL GRID PLC	2.67	1.53
RSA INSURANCE GROUP PLC	2.50	0.31
DIRECT LINE INSURANCE GROUP PL	2.43	0.26
CENTRICA PLC	2.37	0.44

Ossiam/Bloomberg/FTSE, calculation by Ossiam



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

CONTACT / INFO

www.ossiam.com
 mail : info@ossiam.com
 TEL +33 1 84 79 42 70
 80 av. de la Grande Armée
 75017 PARIS - FRANCE

This document is a document of a commercial nature and not a document of a regulatory nature.

Ossiam Lux (the SICAV) is organized as an investment company with variable capital under the laws of the Grand-Duchy of Luxembourg and was approved by the Luxembourg market authority CSSF under the Visa. The SICAV has appointed Ossiam as its management company, responsible for the investment management, administration and distribution of the SICAV. The management company has appointed State Street Luxembourg as Administrative Agent, Paying Agent, Domiciliary and Corporate Agent, Registrar and Transfer Agent of the SICAV. Ossiam, a subsidiary of Natixis Investment Managers (formerly Natixis Global Asset Management), is a French asset manager authorized by the Autorité des Marchés Financiers (Agreement No. GP-10000016).

This content of this document has been approved by Ossiam, a French regulated management company operating in the UK under a UCITS passport for marketing. When provided in the UK, this document is distributed for information purposes only to Professional Clients or Eligible Counterparties for the purposes of the FSA Handbook and may not be relied or acted upon by any other person.

The OSSIAM FTSE 100 MINIMUM VARIANCE is not in any way sponsored, endorsed, sold or promoted by FTSE International Limited ("FTSE"), the London Stock Exchange Plc (the "Exchange") or The Financial Times Limited ("FT") (together the "Licensor Parties") and none of the Licensor Parties make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to (i) the results to be obtained from the use of the FTSE INDEX (the "Index") (upon which the OSSIAM FTSE 100 MINIMUM VARIANCE is based), (ii) the figure at which the Index is said to stand at any particular time on any particular day or otherwise, or (iii) the fitness or suitability of the Index for the particular purpose to which it is being put in connection with the OSSIAM FTSE 100 MINIMUM VARIANCE. None of the Licensor Parties have provided or will provide any financial or investment advice or recommendation in relation to the Index to OSSIAM or to its customers or clients. The Index is calculated by FTSE or its agent. None of the Licensor Parties shall be liable (whether in negligence or otherwise) to any person for any error in the Index and none of the Licensor Parties shall be under any obligation to advise any person of any error therein. All rights in the Index vest in FTSE. "FTSE®" is a trade mark of the Exchange and the FT and is used by FTSE under licence.

ACCESS TO THE PRODUCTS AND SERVICES FEATURED ON THIS PRESENTATION MAY BE SUBJECT TO RESTRICTIONS FOR CERTAIN PERSONS OR COUNTRIES, EITHER UNDER A GENERAL PROHIBITION OR UNDER MARKETING RULES. ACCORDINGLY, NO PRODUCT OR SERVICE PRESENTED ON THIS DOCUMENT SHALL BE PROVIDED BY OSSIAM TO ANY PERSON WHO IS NOT LEGALLY AUTHORIZED. THE SAME APPLIES FOR COUNTRIES FOR WHICH OSSIAM HAS NOT APPLIED FOR MARKETING AUTHORIZATION.