

Ossiam US Minimum Variance ESG 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.

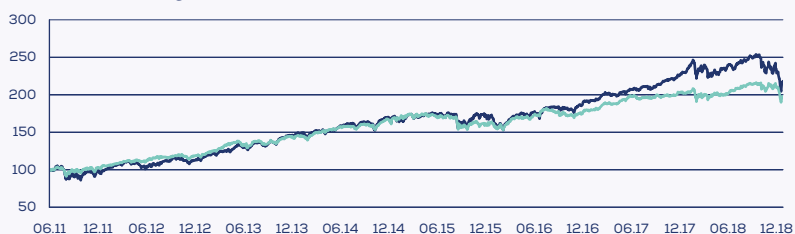
The optimization process is applied to a universe of stocks filtered according to ESG criteria (keeping 70% of the best rated stocks according to these criteria for each sub-sector, and excluding highly controversial stocks according to Sustainalytics rating scales).

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

- Exposure to the equity risk premium consistent with an ESG approach
- Volatility reduction objective
- Benefit from the low volatility anomaly

PRODUCT PERFORMANCE SINCE INCEPTION

— Ossiam US Minimum Variance ESG NR UCITS ETF 1C (USD)
— Solactive US Large Cap Net TR Index* (USD)



Ossiam/Bloomberg/Standard & Poor's/Solactive AG/Sustainalytics, 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	-7.24	-1.91	-1.91	6.96	6.30	9.46
Index	-7.20	-1.53	-1.53	7.28	6.51	9.69
Investment Universe	-8.98	-4.80	-4.80	8.59	7.83	10.85

Ossiam/Bloomberg/Standard & Poor's/Solactive AG/Sustainalytics, calculation by Ossiam

RISK PARAMETERS SINCE INCEPTION

31.12.2018

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAWDOWN %
Fund	10.94	2.06	0.68	0.40	0.86	-12.69
Index	10.94	2.29	0.68	—	0.88	-12.78
Investment Universe	14.75	—	—	—	0.74	-19.46

Ossiam/Bloomberg/Standard & Poor's/Solactive AG/Sustainalytics, 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.

*The Reference Index (resp. the Benchmark) is computed using the performance of the Ossiam US Minimum Variance NR (resp. S&P 500 Index NR) until June 16th 2017 and the performance of the US ESG Minimum Variance NR Index (resp. Solactive US Large Cap NR Index) afterwards. This computation method reflects the change of replicated index and benchmark that became effective on the fund at the close of June 16th 2017.

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	US ESG Minimum Variance Index NR* (USD)
Investment Universe	Solactive US Large Cap Net TR Index* (USD)
Bloomberg Ticker	ESGUSMVN Index
Inception Date	06.06.2011
Asset Class	Equity
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 304,527,926
Share classe AuM	USD 195,697,372
Net Asset Value	USD 191.877
Number of Shares	1,019,911
Fund base Currency	USD
Share Class Currency	USD
ISIN	LU0599612412
Inception Date	07.06.2011
Replication Method	Physical
Total Expense Ratio	0.65%

DEALING INFORMATION

Cut-off	4:15 pm Luxembourg time
Minimum Investment (on the secondary market)	1 Share

Ticker for London Stock Exchange In fund currency (USD)	
Bloomberg Ticker	USMV LN
Ticker for London Stock Exchange in GBP	
Bloomberg Ticker	LUMV LN

TOP 10 HOLDINGS (%)

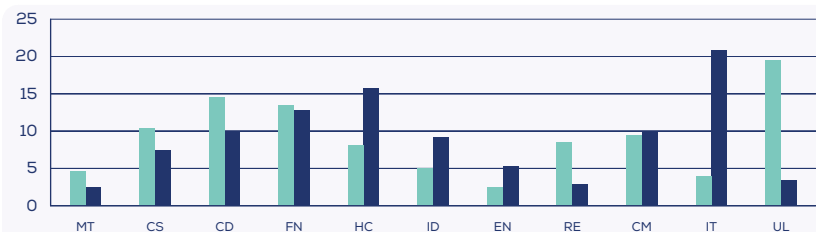
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	US ESG Minimum Variance Index NR *	Solactive US Large Cap Net TR Index*	ESG Rating
TWENTY-FIRST CENTURY FOX-A	4.60	0.24	50.45
NEWMONT MINING CORP	4.47	0.09	78.08
CME GROUP INC	3.73	0.30	53.17
REPUBLIC SERVICES INC	3.24	0.07	54.88
SEMPRA ENERGY	2.98	0.13	68.75
MCDONALD'S CORP	2.61	0.65	56.05
COCA-COLA CO/THE	2.56	0.86	64.06
MERCK & CO. INC.	2.54	0.97	67.23
CITRIX SYSTEMS INC	2.52	0.06	57.12
NEXTERA ENERGY INC	2.49	0.39	67.02

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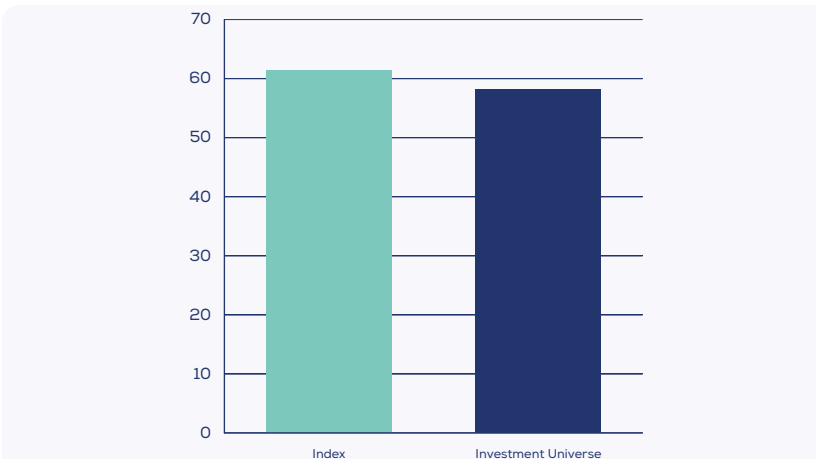


SECTOR ALLOCATION (31.12.2018)

■ US ESG Minimum Variance Index NR* (USD)
 ■ Solactive US Large Cap Net TR Index* (USD)

Ossiam/Bloomberg/Standard & Poor's/Solactive AG/Sustainalytics, 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



ESG RATING AVERAGE (31.12.2018)

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