

Ossiam iSTOXX® Europe Minimum Variance NR UCITS ETF 1C (EUR)

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 iSTOXX® Europe Minimum Variance NR UCITS ETF 1C (EUR)
— STOXX® Europe 600 Index NR (EUR)



Ossiam/Bloomberg/STOXX Ltd, 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	-5.57	-5.04	-5.04	0.69	5.29	7.28
Index	-5.54	-4.86	-4.86	0.95	5.62	7.66
Investment Universe	-5.46	-10.77	-10.77	-0.04	3.42	5.91

Ossiam/Bloomberg/STOXX Ltd, calculation by Ossiam

RISK PARAMETERS SINCE INCEPTION

31.12.2018

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAWDOWN %
Fund	11.62	3.38	0.66	0.10	0.63	-18.39
Index	11.63	3.75	0.66	—	0.66	-18.06
Investment Universe	16.13	—	—	—	0.37	-25.21

Ossiam/Bloomberg/STOXX Ltd, 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	iSTOXX® Europe Minimum Variance Index NR (EUR)
Investment Universe	STOXX® Europe 600 Index NR (EUR)
Bloomberg Ticker	ISEMVT Index
Inception Date	14.06.2011
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	EUR 318,459,131
Share classe AuM	EUR 210,317,246
Net Asset Value	EUR 164.059
Number of Shares	1,281,958
Fund base Currency	EUR
Share Class Currency	EUR
ISIN	LU0599612842
Inception Date	21.06.2011
Replication Method	Synthetic
Total Expense Ratio	0.65%

DEALING INFORMATION

Cut-off	4:00 pm Luxembourg time
Minimum Investment (on the secondary market)	1 Share
Ticker for London Stock Exchange In fund currency (EUR)	
Bloomberg Ticker	EUMV LN
Ticker for London Stock Exchange in GBP	
Bloomberg Ticker	LEMV LN

> Ossiam iSTOXX® Europe Minimum Variance NR UCITS ETF 1C (EUR)

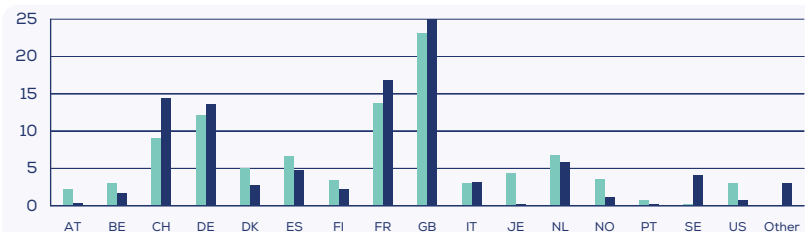
TOP 10 HOLDINGS (%) 31.12.2018

	iSTOXX® Europe Minimum Variance Index NR	STOXX® Europe 600 Index NR
RANDGOLD RESOURCES LTD	4.36	0.09
PEARSON PLC	3.38	0.11
UNILEVER NV	3.07	0.98
AROUNDTOWN SA	2.95	0.07
AKZO NOBEL NV	2.89	0.24
UCB SA	2.75	0.12
SHIRE PLC	2.68	0.64
UNILEVER PLC	2.63	0.74
ASSICURAZIONI GENERALI	2.53	0.27
TESCO PLC	2.47	0.28

Ossiam/Bloomberg/STOXX Ltd, calculation by Ossiam

CONTACT / INFO

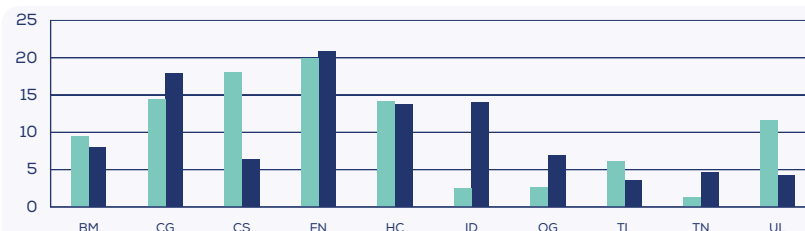
www.ossiam.com
 mail : info@ossiam.com
 TEL +33 1 84 79 42 70
 80 av. de la Grande Armée
 75017 PARIS - FRANCE



GEOGRAPHIC ALLOCATION (31.12.2018)

■ iSTOXX® Europe Minimum Variance Index NR (EUR)
 ■ STOXX® Europe 600 Index NR (EUR)
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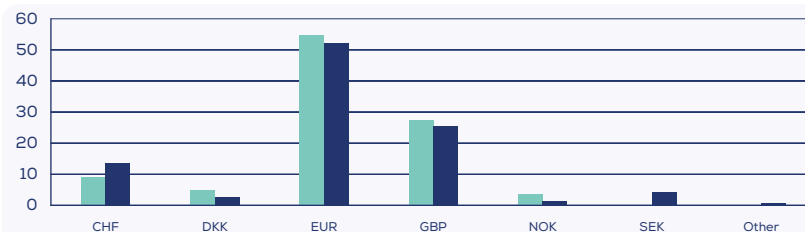
AT : Austria • BE : Belgium • CH : Switzerland • DE : Germany • DK : Denmark • ES : Spain • FI : Finland • FR : France • GB : United Kingdom • IT : Italy • JE : Jersey • NL : Netherlands • NO : Norway • PT : Portugal • SE : Sweden • US : United States



SECTOR ALLOCATION (31.12.2018)

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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



CURRENCY ALLOCATION (31.12.2018)

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CHF : Swiss Franc • DKK : Danish krone • EUR : Euro • GBP : British Pound • NOK : Krona Norwegia • SEK : Swedish Krona

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