

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

28/02/2019

| | MTD PERF % | YTD PERF % | 1-YEAR PERF % | 3-YEARS ANNUALIZED PERF % | 5-YEARS ANNUALIZED PERF % | ANNUALIZED SINCE INCEPTION % |
|---------------------|------------|------------|---------------|---------------------------|---------------------------|------------------------------|
| Fund | 0.27 | 3.39 | -5.75 | 9.86 | 1.35 | 2.79 |
| Index | 0.41 | 3.71 | -4.16 | 11.67 | 3.06 | 4.53 |
| Investment Universe | 0.37 | 8.45 | -10.17 | 14.88 | 4.59 | 3.13 |

Ossiam/ Standard & Poor's, calculation by Ossiam

RISK PARAMETERS SINCE INCEPTION

28.02.2019

| | ANNUALIZED VOLATILITY % | ANNUALIZED ALPHA % | BETA | 1-YEAR TRACKING ERROR % | SHARPE RATIO | MAX DRAWDOWN % |
|---------------------|-------------------------|--------------------|------|-------------------------|--------------|----------------|
| Fund | 10.38 | 0.67 | 0.68 | 0.08 | 0.27 | -33.07 |
| Index | 10.40 | 2.40 | 0.68 | — | 0.44 | -31.52 |
| Investment Universe | 13.73 | — | — | — | 0.23 | -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 137,569,785 |
| Share classe AuM | USD 4,904,108 |
| Net Asset Value | USD 127.112 |
| Number of Shares | 38,581 |
| 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

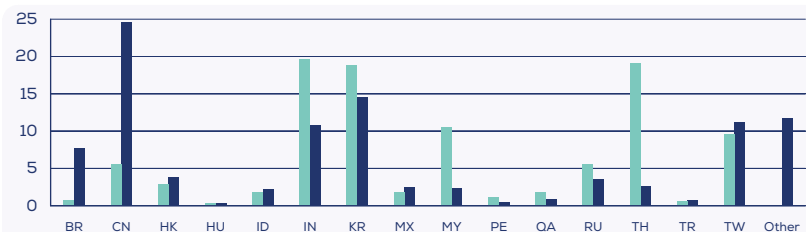
| | |
|--|-------------------------------|
| Cut-off | 4:00 pm Luxembourg time (D-1) |
| Minimum Investment (on the secondary market) | 1 Share |
| Ticker for London Stock Exchange In fund currency (USD) | |
| Bloomberg Ticker | DEMVLN |
| Ticker for London Stock Exchange in GBP | |
| Bloomberg Ticker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

> Ossiam Emerging Markets Minimum Variance NR UCITS ETF 1C (USD)

TOP 10 HOLDINGS (%) 28.02.2019

| | Ossiam Emerging Markets Minimum Variance Index NR | SP/IFCI® Composite NR |
|------------------------------|---|-----------------------|
| PETRONAS CHEMICALS GROUP BHD | 2.77 | 0.08 |
| TENAGA NASIONAL BHD | 2.66 | 0.14 |
| PUBLIC BANK BHD | 2.60 | 0.25 |
| CHUNGHWA TELECOM CO LTD | 2.56 | 0.21 |
| SIAM CEMENT PCL/THE | 2.18 | 0.07 |
| CHINA MOBILE LTD | 2.02 | 0.93 |
| CP ALL PCL | 1.94 | 0.17 |
| BANGKOK DUSIT MED SERVICE | 1.90 | 0.05 |
| QATAR NATIONAL BANK | 1.82 | 0.37 |
| MALAYAN BANKING BHD | 1.78 | 0.19 |

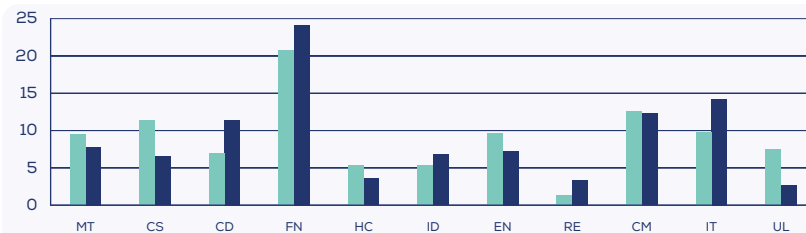
Ossiam/ Standard & Poor's, calculation by Ossiam



GEOGRAPHIC ALLOCATION (28.02.2019)

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

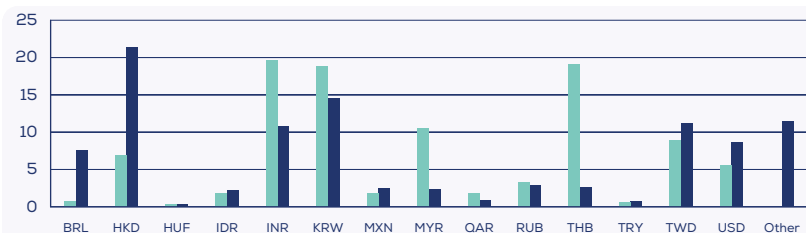
BR : Brazil • CN : China • HK : Hong Kong • HU : Hungary • ID : Indonesia • IN : India • KR : Korea • MX : Mexico • MY : Malaysia • PE : Peru • QA : Qatar • RU : Russian Federation • TH : Thailand • TR : Turkey • TW : Taiwan



SECTOR ALLOCATION (28.02.2019)

■ Ossiam Emerging Markets Minimum Variance Index NR (USD)
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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 (28.02.2019)

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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

CONTACT / INFO

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