

Ossiam World 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.

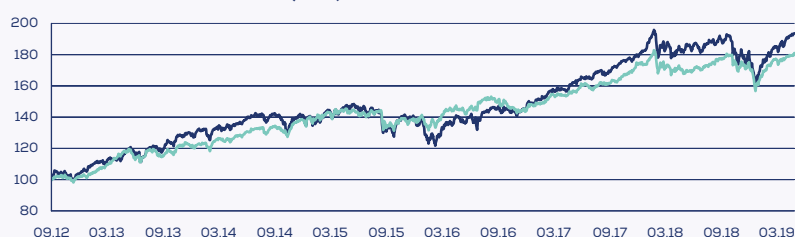
The strategy uses estimates of individual stocks risks and correlations to construct a long only portfolio with defensive properties.

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 World Minimum Variance NR UCITS ETF 1C (USD)
- S&P Global 1200® Index NR (USD)



Ossiam/ Standard & Poor's, calculation by Ossiam

PERFORMANCES

30/04/2019

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEARS ANNUALIZED PERF %	5-YEARS ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	2.23	11.65	6.47	7.82	7.14	9.33
Index	2.30	11.92	7.47	8.54	7.73	9.93
Investment Universe	3.60	16.14	6.10	11.61	7.36	10.45

Ossiam/ Standard & Poor's, calculation by Ossiam

RISK PARAMETERS SINCE INCEPTION

30.04.2019

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAWDOWN %
Fund	8.72	2.46	0.66	0.36	1.07	-14.30
Index	8.73	3.06	0.66	—	1.14	-13.49
Investment Universe	11.01	—	—	—	0.95	-18.49

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 currency 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 World Minimum Variance Index NR (USD)
Investment Universe	S&P Global 1200® Index NR (USD)
Bloomberg Ticker	OWMVNR Index
Inception Date	16.07.2012
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 20,583,270
Share classe AuM	USD 5,131,312
Net Asset Value	USD 187.960
Number of Shares	27,300
Fund base Currency	USD
Share Class Currency	USD
ISIN	LU0799656342
Inception Date	04.09.2012
Replication Method	Physical
Total Expense Ratio	0.65%

DEALING INFORMATION

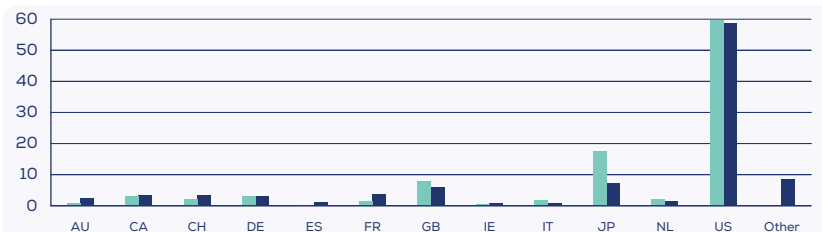
Cut-off	4:00 pm Luxembourg time (D-1)
Minimum Investment (on the secondary market)	1 Share
Ticker for London Stock Exchange In fund currency (USD)	
Bloomberg Ticker	WDMV LN
Ticker for London Stock Exchange in GBP	
Bloomberg Ticker	LWMV LN

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

TOP 10 HOLDINGS (%) 30.04.2019

	Ossiam World Minimum Variance Index NR	S&P Global 1200® Index NR
CME GROUP INC	2.81	0.16
PUBLIC STORAGE	2.74	0.08
NISSAN MOTOR CO LTD	2.28	0.05
MIZUHO FINANCIAL GROUP INC	2.25	0.10
WALT DISNEY CO/THE	2.08	0.59
DOMINION ENERGY INC	2.07	0.15
DUKE ENERGY CORP	1.96	0.16
AUTOZONE INC	1.96	0.06
HSBC HOLDINGS PLC	1.91	0.43
NEWMONT MINING CORP	1.87	0.06

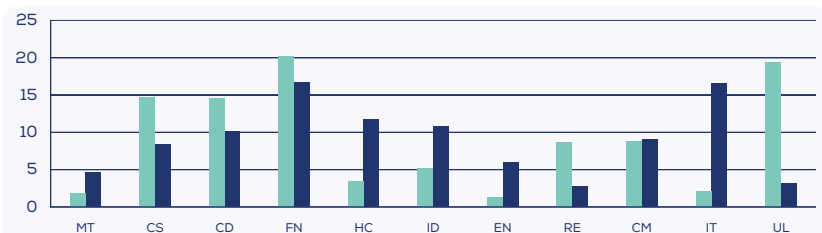
Ossiam/ Standard & Poor's, calculation by Ossiam



GEOGRAPHIC ALLOCATION (30.04.2019)

■ Ossiam World Minimum Variance Index NR (USD)
■ S&P Global 1200® Index NR (USD)
Ossiam/Bloomberg/Standard & Poor's, calculation by Ossiam

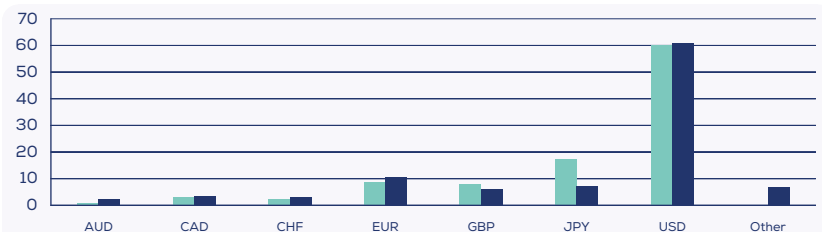
AU : Australia • CA : Canada • CH : Switzerland • DE : Germany • ES : Spain • FR : France • GB : United Kingdom • IE : Ireland • IT : Italy • JP : Japan • NL : Netherlands • US : United States



SECTOR ALLOCATION (30.04.2019)

■ Ossiam World Minimum Variance Index NR (USD)
■ S&P Global 1200® Index NR (USD)
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 (30.04.2019)

■ Ossiam World Minimum Variance Index NR (USD)
■ S&P Global 1200® Index NR (USD)
Ossiam/ Standard & Poor's, calculation by Ossiam

AUD : Australian Dollar • CAD : Canadian Dollar • CHF : Swiss Franc • EUR : Euro • GBP : British Pound • JPY : Japanese Yen • USD : US Dollar

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