

Ossiam Emerging Markets 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 Emerging Markets Minimum Variance NR UCITS ETF 1C (EUR)
— SP/IFCI® Composite NR (EUR)



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	1.08	7.00	3.83	8.49	5.47	5.20
Index	1.28	7.68	5.68	10.29	7.25	6.98
Investment Universe	2.04	13.77	1.67	11.85	9.11	5.74

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	12.31	0.88	0.75	0.08	0.42	-27.92
Index	12.33	2.66	0.75	—	0.57	-27.05
Investment Universe	14.81	—	—	—	0.39	-33.50

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.

This EUR denominated share class is not hedged against currency risk.

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 139,564,939
Share classe AuM	EUR 120,094,262
Net Asset Value	EUR 115.092
Number of Shares	1,043,464
Fund base Currency	USD
Share Class Currency	EUR
ISIN	LU0705291903
Inception Date	03.02.2012
Replication Method	Synthetic
Total Expense Ratio	0.75%

DEALING INFORMATION

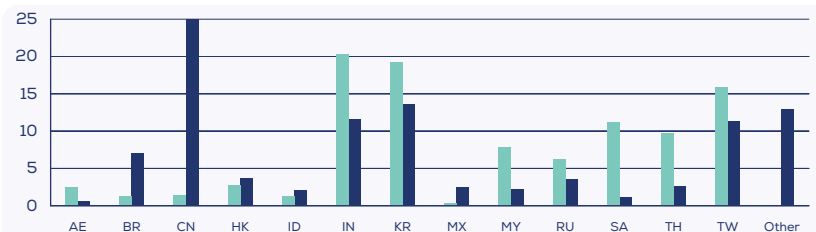
Cut-off	4:00 pm Luxembourg time (D-1)
Minimum Investment (on the secondary market)	1 Share
Ticker for London Stock Exchange In fund currency (EUR)	
Bloomberg Ticker	EMMV SW
Ticker for London Stock Exchange in GBP	
Bloomberg Ticker	DEMV LN

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TOP 10 HOLDINGS (%) 30.04.2019

	Ossiam Emerging Markets Minimum Variance Index NR	SP/IFCI® Composite NR
SAUDI BASIC INDUSTRIES CORP	2.82	0.18
CHUNGHWA TELECOM CO LTD	2.76	0.21
ALINMA BANK	2.70	0.04
NATIONAL BANK OF ABU DHABI	2.41	0.18
PETRONAS CHEMICALS GROUP BHD	2.41	0.08
SAUDI KAYAN PETROCHEMICAL CO	2.26	0.02
TENAGA NASIONAL BHD	2.12	0.12
AL RAJHI BANK	1.98	0.19
KT&G CORP	1.94	0.17
PUBLIC BANK BHD	1.85	0.21

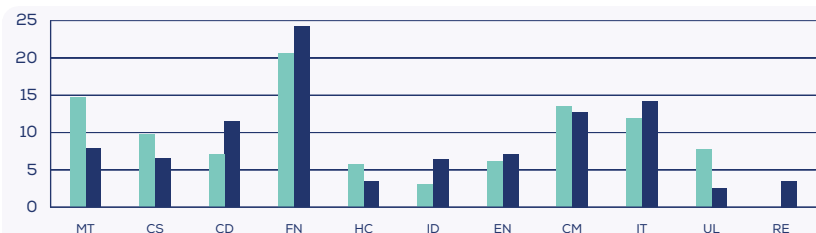
Ossiam/ Standard & Poor's, calculation by Ossiam



GEOGRAPHIC ALLOCATION (30.04.2019)

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

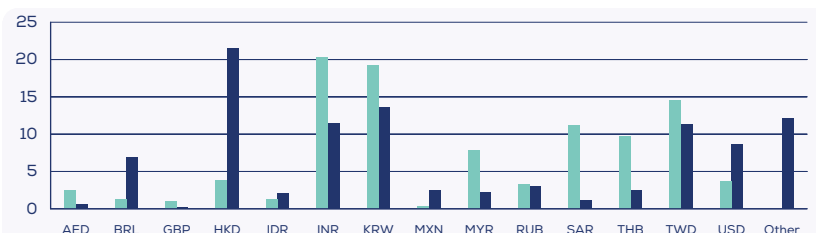
AE: United Arab Emirates • BR: Brazil • CN: China • HK: Hong Kong • ID: Indonesia • IN: India • KR: Korea • MX: Mexico • MY: Malaysia • RU: Russian Federation • SA: Saudi Arabia • TH: Thailand • TW: Taiwan



SECTOR ALLOCATION (30.04.2019)

■ Ossiam Emerging Markets Minimum Variance Index NR (USD)
■ SP/IFCI® Composite 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)

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AED: Emirati Dirham • BRL: Brazil Real • GBP: British Pound • HKD: Hong Kong Dollar • IDR: Indonesian Rupiah • INR: Indian Rupiah • KRW: South Korean Won • MXN: Mexican Peso • MYR: Malaysian Ringgit • RUB: Russian Ruble • SAR: Saudi Arabia Riyal • THB: Thai Baht • TWD: Taiwan New Dollar • USD: US Dollar

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