

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.

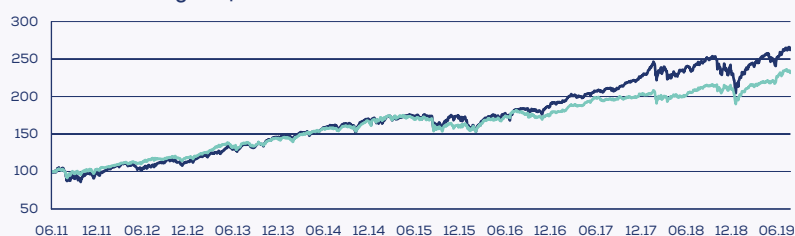
The optimization process is applied to a universe of stocks filtered according to ESG criteria (keeping 70% of the best rated stocks according to these criteria for each sub-sector, and excluding highly controversial stocks according to Sustainalytics rating scales).

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 (NET) PERFORMANCE SINCE FUND INCEPTION

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



Data calculated by Ossiam as of 31.07.2019. Source: Ossiam, Bloomberg, Standard & Poor's, Solactive AG, Sustainalytics

NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEAR ANNUALIZED PERF %	5-YEAR ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	1.05	16.81	9.67	8.71	8.43	10.85
Index	1.12	17.95	11.14	9.40	8.84	11.20
Investment Universe	1.54	20.11	7.66	12.74	10.70	12.54

Data calculated by Ossiam as of 31.07.2019. Source: Ossiam, Bloomberg, Standard & Poor's, Solactive AG, Sustainalytics

RISK PARAMETERS SINCE FUND INCEPTION

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAW-DOWN %
Fund	10.79	2.41	0.67	0.19	1.01	-12.69
Index	10.79	2.76	0.67	—	1.04	-12.78
Investment Universe	14.58	—	—	—	0.86	-19.46

Data calculated by Ossiam as of 31.07.2019. Source: Ossiam, Bloomberg, Standard & Poor's, Solactive AG, Sustainalytics

IMPORTANT INFORMATION: Performances are net of charges. 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 and geographic concentration risk, 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 funds switched of name, Index and benchmark: Previously Ossiam US Minimum Variance NR UCITS ETF is now Ossiam US Minimum Variance ESG NR UCITS ETF ; The Reference Index (resp. the Benchmark) was Ossiam US Minimum Variance NR (resp. S&P 500 Index NR) until June 16th 2017 and is now US ESG Minimum Variance NR Index (resp. Solactive US Large Cap NR Index).

Please note that if the currency of the fund/share class is different from the currency of your area, any losses or gains generated by the fund/share class may be affected by exchange rate fluctuations (both upward and downward).

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

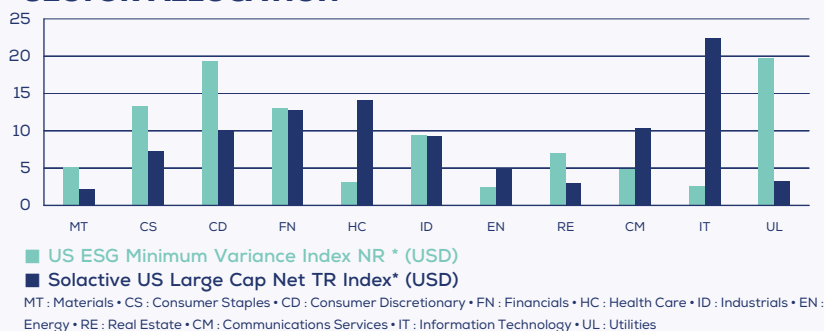
FUND DATA

Custodian	State Street Bank Luxembourg S.A.
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
Dividends	Reinvested
Fund Total AuM	USD 339,490,567
Share Class AuM	USD 168,587,309
Net Asset Value	USD 224.126
Number of Shares	752,198
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

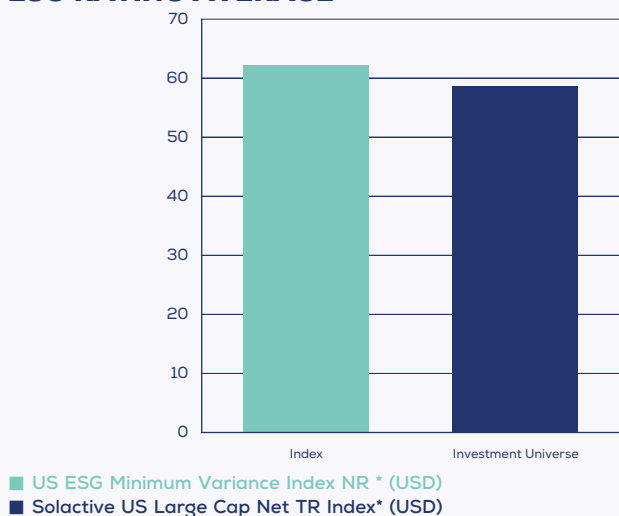
Cut-off	4:15 pm Luxembourg time
Minimum Investment (on the secondary market)	1 Share
Subscription on the primary market only for Authorised Participants and approved investors.	
London Stock Exchange in USD	USMV LN
London Stock Exchange in GBP	LUMV LN
Euronext Paris in USD	MVUS FP
SIX Swiss Exchange in USD	MVUS SW

SECTOR ALLOCATION



Data calculated by Ossiam as of 31.07.2019. Source: Ossiam, Bloomberg, Standard & Poor's, Solactive AG, Sustainalytics

ESG RATING AVERAGE



Data calculated by Ossiam as of 31.07.2019. Source: Ossiam, Bloomberg, Standard & Poor's, Solactive AG, Sustainalytics

TOP 10 HOLDINGS (%)

	US ESG Minimum Variance Index NR*	Solactive US Large Cap Net TR Index*	ESG Rating
NEWMONT MINING CORP	4.22	0.08	77.80
MCDONALD'S CORP	3.76	0.65	57.85
SEMPRA ENERGY	3.47	0.15	69.06
WALMART INC	3.32	0.63	58.54
INTERCONTINENTAL EXCHANGE IN	3.20	0.20	54.24
AFLAC INC	3.12	0.16	53.69
HERSHEY CO/THE	2.94	0.09	64.89
DUKE ENERGY CORP	2.75	0.26	63.09
REPUBLIC SERVICES INC	2.53	0.08	54.53
DTE ENERGY COMPANY	2.46	0.09	71.63

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CONTACT / INFO

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