

## 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.

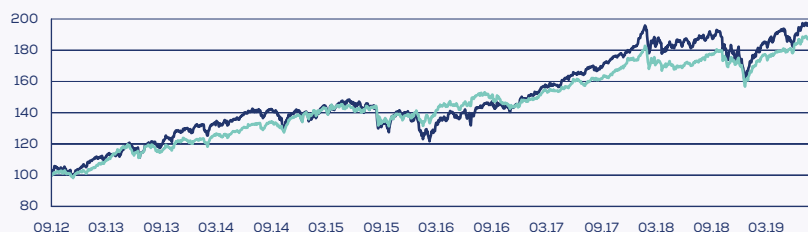
The strategy uses estimates of individual stocks risks and correlations to construct a long only portfolio with defensive properties.

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 (NET) PERFORMANCE SINCE FUND INCEPTION

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



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

## NET PERFORMANCES

	MTD PERF %	YTD PERF %	1-YEAR PERF %	3-YEAR ANNUALIZED PERF %	5-YEAR ANNUALIZED PERF %	ANNUALIZED SINCE INCEPTION %
Fund	-0.01	14.18	6.57	6.70	7.34	9.33
Index	0.05	14.58	7.24	7.43	7.92	9.93
Investment Universe	0.21	16.72	3.22	10.41	6.99	10.13

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

## RISK PARAMETERS SINCE FUND INCEPTION

	ANNUALIZED VOLATILITY %	ANNUALIZED ALPHA %	BETA	1-YEAR TRACKING ERROR %	SHARPE RATIO	MAX DRAW-DOWN %
Fund	8.68	2.73	0.65	0.16	1.08	-14.30
Index	8.68	3.32	0.65	—	1.14	-13.49
Investment Universe	10.97	—	—	—	0.92	-18.49

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

**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.

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 &amp; 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

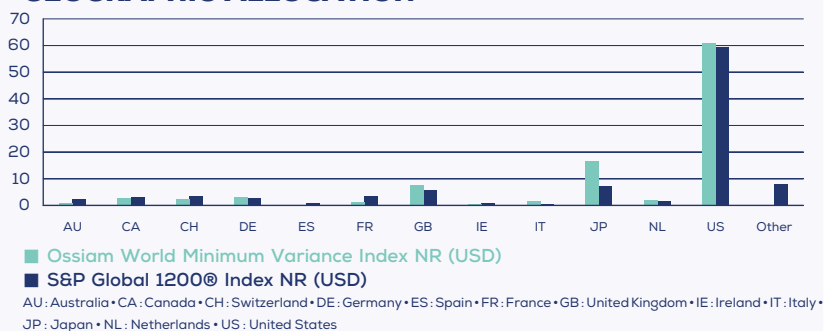
## FUND DATA

Custodian	State Street Bank Luxembourg S.A.
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
Dividends	Reinvested
Fund Total AuM	USD 21,048,678
Share Class AuM	USD 5,247,336
Net Asset Value	USD 192.210
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

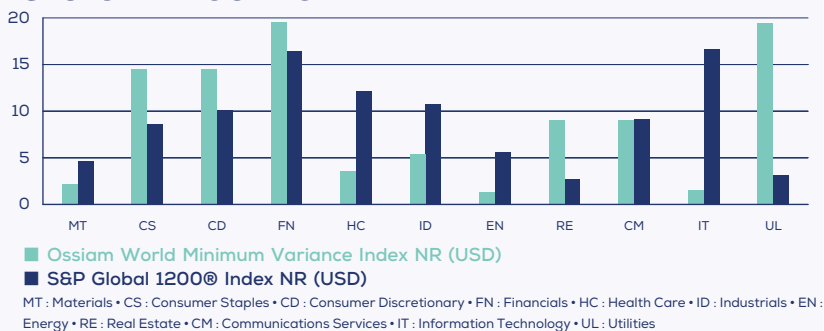
Cut-off	4:00 pm Luxembourg time (D-1)
Minimum Investment (on the secondary market)	1 Share
Subscription on the primary market only for Authorised Participants and approved investors.	
London Stock Exchange in USD	WDMV LN
London Stock Exchange in GBP	LWMV LN
SIX Swiss Exchange in USD	WDMV SW

## GEOGRAPHIC ALLOCATION



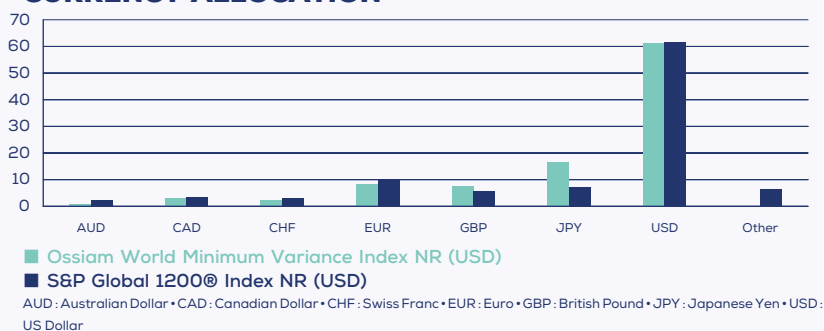
Data calculated by OssiAm as of 31.07.2019. Source: OssiAm, Bloomberg, Standard & Poor's

## SECTOR ALLOCATION



Data calculated by OssiAm as of 31.07.2019. Source: OssiAm, Standard & Poor's

## CURRENCY ALLOCATION



Data calculated by OssiAm as of 31.07.2019. Source: OssiAm, Standard & Poor's

## TOP 10 HOLDINGS (%)

	OssiAm World Minimum Variance Index NR	S&P Global 1200® Index NR
CME GROUP INC	3.01	0.17
PUBLIC STORAGE	2.97	0.09
NEWMONT MINING CORP	2.17	0.07
WALT DISNEY CO/THE	2.14	0.61
AUTOZONE INC	2.11	0.07
MIZUHO FINANCIAL GROUP INC	2.02	0.09
DOMINION ENERGY INC	1.95	0.15
DUKE ENERGY CORP	1.84	0.16
NISSAN MOTOR CO LTD	1.84	0.04
TOYOTA MOTOR CORP	1.75	0.42

Data calculated by OssiAm as of 31.07.2019. Source: OssiAm, Standard & Poor's

## CONTACT / INFO

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