

REPORT TO INVESTORS

Ossiam Lux SICAV

ACCOUNTING PERIOD 01/01/15 - 31/12/15 [REVISED]

	1	2	3	4	5	6
	Ossiam Emerging Markets Minimum Variance NR	Ossiam Emerging Markets Minimum Variance NR	Ossiam Emerging Markets Minimum Variance NR	Ossiam FTSE 100 Minimum Variance	Ossiam FTSE 100 Minimum Variance	Ossiam STOXX Europe 600 Equal Weight NR
HMRC ref. no.	O0052-0001	O0052-0002	O0052-0017	O0052-0012	O0052-0003	O0052-0005
Currency of calculation	USD	USD	USD	GBP	GBP	EUR
ISIN/SEDOL	LU0705291903	LU0705291812	LU0965067753	LU1093308333	LU0705291739	LU0599613147
Share class	UCITS ETF 1C (EUR)	UCITS ETF 1C (USD)	UCITS ETF 2C	UCITS ETF 1D (GBP)	UCITS ETF 1C (GBP)	UCITS ETF 1C (EUR)
Accounting period	01/01/15 - 31/12/15	01/01/15 - 31/12/15	Not seeded	01/01/15 - 31/12/15	01/01/15 - 31/12/15	01/01/15 - 31/12/15
Excess of reportable income per unit	2.1838	2.2275	0.0000	0.7746	5.4274	1.4836
Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period: Distribution (Payment date 12/01/2016)				4.854		

There is no excess reportable income where actual cash and other distributions in relation to the period is equal to, or more than, the reportable income in accordance with the Offshore Funds (Tax) Regulations 2009 (as amended).

Confirmations:

- The Fund distribution date is 30 June 2016.
- The Fund remains within the reporting fund regime as at the date of this report.
- The Fund declares that it has complied with its obligations specified in regulation 53 and regulation 58.

REPORT TO INVESTORS

Ossiam Lux SICAV

ACCOUNTING PERIOD 01/01/15 - 31/12/15 [REVISED]

	7	8	9	10	11	12
	Ossiam US Minimum Variance NR	Ossiam US Minimum Variance NR	Ossiam US Minimum Variance NR	Ossiam iSTOXX Europe Minimum Variance NR	Ossiam iSTOXX Europe Minimum Variance NR	Ossiam Risk Weighted Enhanced Commodity Ex. Grains TR
HMRC ref. no.	O0052-0011	O0052-0004	O0052-0016	O0052-0006	O0052-0013	O0052-0010
Currency of calculation	USD	USD	USD	EUR	EUR	USD
ISIN/SEDOL	LU1100236006	LU0599612412	LU1079839707	LU0599612842	LU1100235966	LU0876440222
Share class	UCITS ETF 1D (USD)	UCITS ETF 1C (USD)	UCITS ETF 2C	UCITS ETF 1C (EUR)	UCITS ETF 1D (EUR)	UCITS ETF 1C (USD)
Accounting period	01/01/15 - 31/12/15	01/01/15 - 31/12/15	Not seeded	01/01/15 - 31/12/15	17/04/15 - 31/12/15	01/01/15 - 31/12/15
Excess of reportable income per unit	Nil	1.5222	0.0000	2.5884	Nil	Nil
Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period: Distribution (Payment date 12/01/2016)	2.511				2.550	

There is no excess reportable income where actual cash and other distributions in relation to the period is equal to, or more than, the reportable income in accordance with the Offshore Funds (Tax) Regulations 2009 (as amended).

Confirmations:

- The Fund distribution date is 30 June 2016.
- The Fund remains within the reporting fund regime as at the date of this report.
- The Fund declares that it has complied with its obligations specified in the Fund's prospectus.

REPORT TO INVESTORS

Ossiam Lux SICAV

ACCOUNTING PERIOD 01/01/15 - 31/12/15 [REVISED]

	13	14	15	16	17
	Ossiam Shiller Barclays Cape Europe Sector Value TR	Ossiam Shiller Barclays Cape US Sector Value TR	Ossiam Shiller Barclays Cape US Sector Value TR	Ossiam World Minimum Variance NR	Ossiam World Minimum Variance NR
HMRC ref. no.	O0052-0015	O0052-0014	O0052-0018	O0052-0009	O0052-0008
Currency of calculation	EUR	USD	USD	USD	USD
ISIN/SEDOL	LU1079842321	LU1079841513	LU1079841273	LU0799656698	LU0799656342
Share class	UCITS ETF 1C (EUR)	UCITS ETF 1C (USD)	UCITS ETF 1C (EUR)	UCITS ETF 1C (EUR)	UCITS ETF 1C (USD)
Accounting period	01/01/15 - 31/12/15	22/06/15 - 31/12/15	22/06/15 - 31/12/15	01/01/15 - 31/12/15	01/01/15 - 31/12/15
Excess of reportable income per unit	6.4713	1.9653	1.9914	2.1516	2.0466
Cash and other distributions (e.g. bonus and capital distributions) per unit in relation to the period: Distribution (Payment date 12/01/2016)					

There is no excess reportable income where actual cash and other distributions in relation to the period is equal to, or more than, the reportable income in accordance with the Offshore Funds (Tax) Regulations 2009 (as amended).

Confirmations:

- The Fund distribution date is 30 June 2016.
- The Fund remains within the reporting fund regime as at the date of the report.
- The Fund declares that it has complied with its obligations under the relevant legislation.