

# OSSIAM WORLD MINIMUM VARIANCE NR UCITS ETF 1C (USD)

## PRODUCT DESCRIPTION

The investment objective of the Fund is to replicate, before the Fund's fees and expenses, the performance of the Ossiam World Minimum Variance Index Net Return USD.

## INDEX DESCRIPTION

The aim of the Index is to deliver the net total return performance of a selection of stocks, from the S&P Global 1200® Index that are the most liquid and weighted to minimize the volatility of the total portfolio (optimal weights). As a result, the index reflects the performance of a dynamic selection of the 400 most liquid stocks from the S&P Global 1200® Index.

## MINIMUM VARIANCE STRATEGY

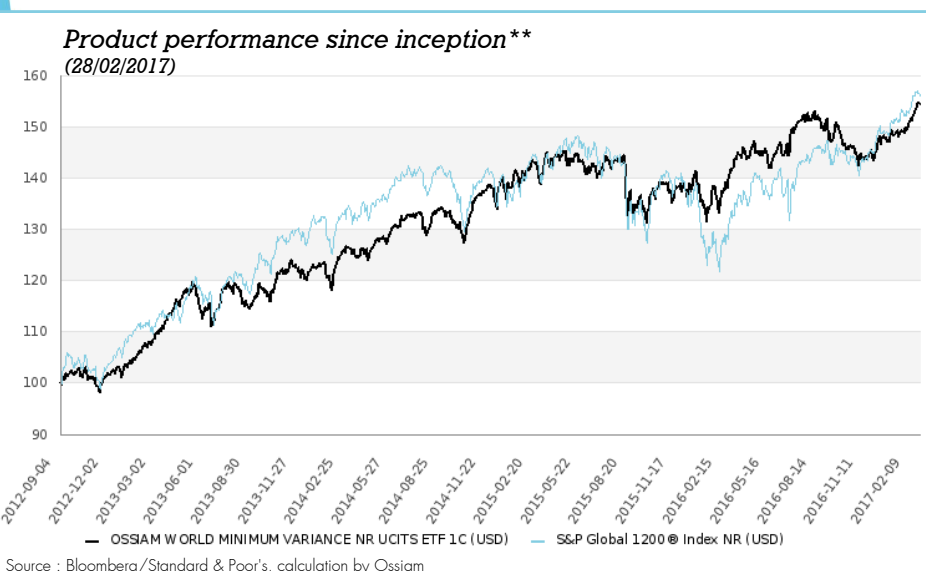
Ossiam Minimum Variance strategy aims to provide investors exposure to a well-diversified portfolio. The approach initiated by Ossiam's research and management team intends to obtain an optimized portfolio that includes a selection of stocks where volatility is among the lowest in the investment universe, and historical correlations are moderate enough to allow for risk reduction.

## PRODUCT CHARACTERISTICS

Listing place	London Stock Exchange, SIX Swiss Exchange
Share Class AUM	5 495 505,12 (USD)
AUM Total Funds	37 006 030,56 (USD)
NAV	160,219 (USD)
Number of shares	34 300,00
Rebalancing frequency	Semi-annual
Dividends	Reinvested
TER (Annual in %)	0,65%
Minimum investment	1 share
Share class	1C
ISIN	LU0799656342
Legal form	Luxembourg SICAV
Inception date	04/09/2012
Frequency of NAV calculation	Daily
Custodian	State Street Bank Luxembourg S.A.
Currency	USD
Cut-off	4:00 pm (-1)

	Reuters	Bloomberg
iNAV	.IWDMV	IWDMV
SIX Swiss Exchange	WDMV.S	WDMV.SW

Source : Bloomberg/Standard & Poor's, calculation by Ossiam



## TOP 10 HOLDINGS (28/02/2017)

### Ossiam World Minimum Variance NR (USD)

CONSOLIDATED EDISON INC	2,52%
SYNGENTA AG-REG	2,41%
SOUTHERN CO/THE	2,34%
CLOROX COMPANY	2,22%
WAL-MART STORES INC	2,01%
CME GROUP INC	1,99%
AT&T INC	1,97%
WASTE MANAGEMENT INC	1,95%
CHIPOTLE MEXICAN GRILL INC	1,94%
MITSUI & CO LTD	1,74%

Source : Bloomberg/Standard & Poor's, calculation by Ossiam

### S&P Global 1200® Index NR (USD)

APPLE INC	2,11%
MICROSOFT CORP	1,43%
EXXON MOBIL CORP	0,97%
AMAZON.COM INC	0,96%
JOHNSON & JOHNSON	0,96%
BERKSHIRE HATHAWAY INC-CL B	0,94%
JPMorgan Chase & Co	0,93%
FACEBOOK INC-A	0,91%
GENERAL ELECTRIC CO	0,76%
WELLS FARGO & CO	0,75%

Source : Bloomberg/Standard & Poor's, calculation by Ossiam

## PERFORMANCES (%)\*\*

(28/02/2017)

	OSSIAM WORLD MINIMUM VARIANCE NR UCITS ETF 1C (USD)	Ossiam World Minimum Variance NR (USD)	S&P Global 1200® Index NR (USD)
YTD	4,85	4,94	5,26
1 year	11,68	12,05	21,81
3 years annualized	6,98	7,37	5,29
5 years annualized	*	10,55	9,21
Since inception	54,34	57,36	56,15

Source : Bloomberg/Standard & Poor's, calculation by Ossiam

## RISK PARAMETERS SINCE INCEPTION\*\*

(28/02/2017)

	OSSIAM WORLD MINIMUM VARIANCE NR UCITS ETF 1C (USD)	Ossiam World Minimum Variance NR (USD)	S&P Global 1200® Index NR (USD)
Annualized volatility (%)	9,08	9,09	11,27
Correlation vs universe	0,83	0,83	-
Maximum drawdown (%)	-9,77	-9,63	-18,02
Alpha	0,03	0,04	-
Beta	0,67	0,67	-
Sharpe Ratio	1,09	1,14	0,90
Tracking Error (%)	0,06	0,00	-

Source : Bloomberg/Standard & Poor's, calculation by Ossiam

\* There are insufficient data to provide a useful indication of this fund's past performance.

\*\* Past performance is no guarantee for future returns and does not take into consideration any commissions charged for purchase, redemption or conversion of shares.

## SMALL MID LARGE CAP ALLOCATION (28/02/2017)

	Ossiam World Minimum Variance NR (USD)	S&P Global 1200® Index NR (USD)
Small	0	0
Mid	0	0,26
Large	100,00	99,74

Source : Bloomberg/Standard & Poor's, calculation by Ossiam

## AUTHORISED PARTICIPANTS :

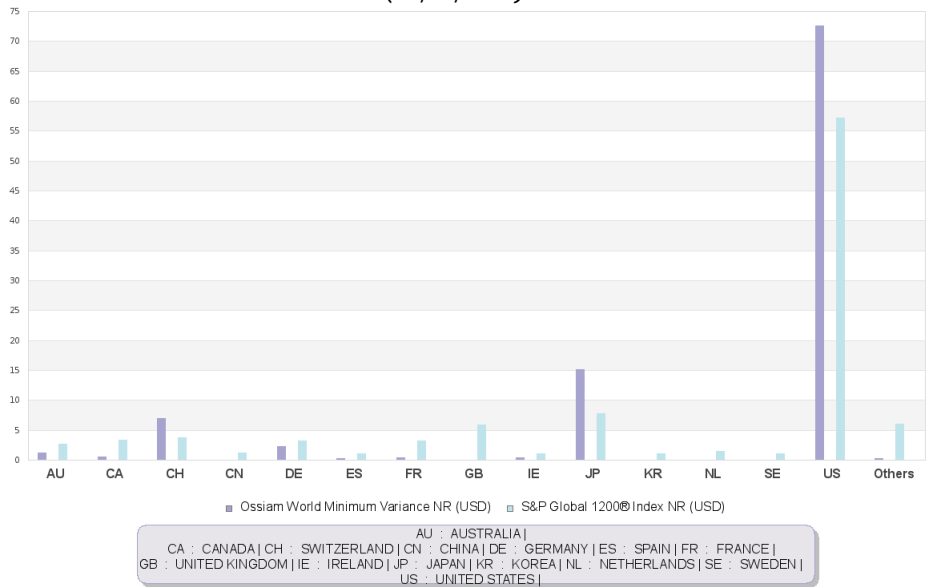
Baader Bank AG	+49 69 13881 333
Banca IMI	+39 027 261 5318
BOAML	+44 207 996 1034
Barclays	+44 203 134 8021
BNP Paribas	+44 207 595 8998
Commerzbank	+49 69 136 22 088
Crédit Suisse	+44 207 888 6549
Deutsche Bank	+44 207 547 5147
Flow Traders	+31 20 799 6777
Intermonte	+39 02 7711 5203
Jane Street	+44 20 3100 3400
JP Morgan	+44 20 7779 3129
Morgan Stanley	+44 207 677 8652
Natixis	+33 1 58 55 84 11
Société Générale	+33 1 42 13 56 10
Susquehanna	+353 1802 8018
UBS	+44 207 567 9292
Unicredit	+44 207 826 6789

## MANAGEMENT :

Management company	Ossiam
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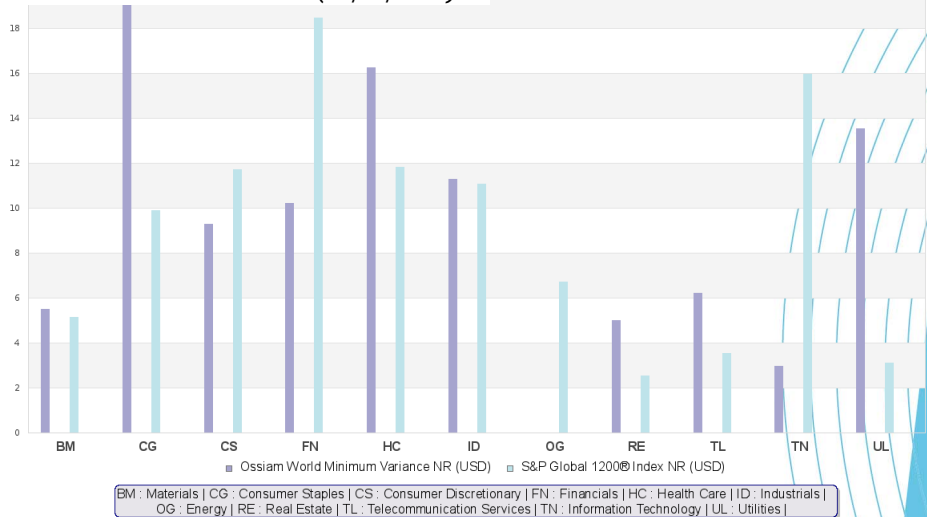
## GEOGRAPHIC ALLOCATION (28/02/2017)



Source : Bloomberg/Standard & Poor's, calculation by Ossiam

Allocation based on the Bloomberg field "Country of Incorporation"

## SECTOR ALLOCATION (28/02/2017)



Source : Bloomberg/Standard & Poor's, calculation by Ossiam

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