

OSSIAM EMERGING MARKETS 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 Emerging Markets Minimum Variance Index NR (expressed in USD), closing level.

INDEX DESCRIPTION

The aim of the Index is to deliver the net total return performance of a selection of stocks, from the S&P/IFCI® 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 most liquid stocks among the largest from the S&P/IFCI® 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.

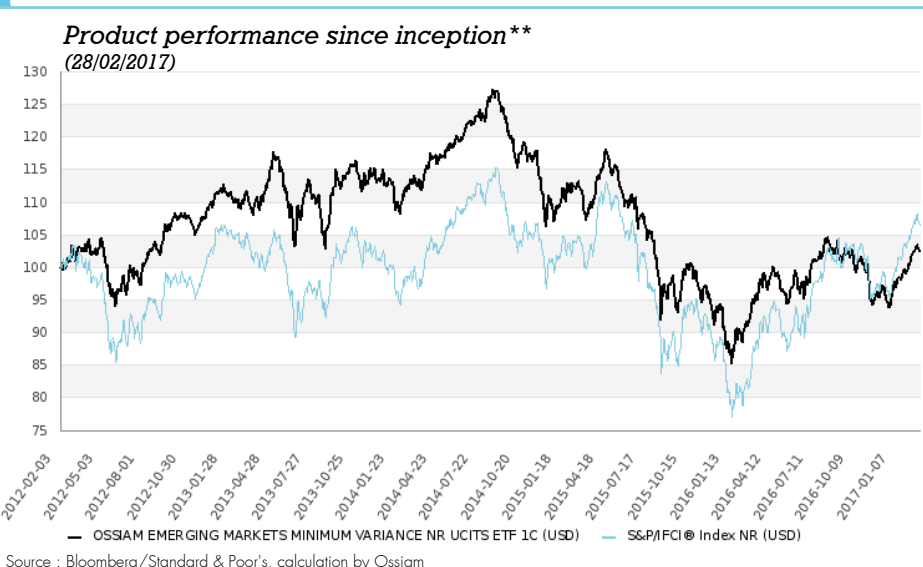
PRODUCT CHARACTERISTICS

Listing place	SIX Swiss Exchange, LSE
Share Class AUM	34 872 789,65 (USD)
Total Fund AUM	139 800 481,85 (USD)
NAV	107,286 (USD)
Number of shares	325 046,00
Rebalancing frequency	Semi-annually
Dividends	Reinvested
TER (Annual in %)	0.75%
Minimum investment	1 share
Share class	1C
ISIN	LU0705291812

Legal form	Luxembourg SICAV
Inception date	03/02/2012
Frequency of NAV calculation	Daily
Custodian	State Street Bank Luxembourg S.A.
Currency	USD
Cut-off	4:00 p.m (D-1)

	Reuters	Bloomberg
iNAV	IEMMVNAV.PA	IDEMV
SIX Swiss Exchange	DEM.V.S	DEM.V.SW

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



PERFORMANCES (%)** (28/02/2017)

	OSSIAM EMERGING MARKETS MINIMUM VARIANCE NR UCITS ETF 1C (USD)	Ossiam Emerging Markets Minimum Variance Index NR (USD)	S&P/IFCI® Index NR (USD)
YTD	7,02	7,28	9,11
1 year	12,09	13,90	29,85
3 years annualized	-3,35	-1,71	2,35
5 years annualized	-0,18	1,52	0,64
Since inception	2,52	11,68	6,55

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

RISK PARAMETERS SINCE INCEPTION** (28/02/2017)

	OSSIAM EMERGING MARKETS MINIMUM VARIANCE NR UCITS ETF 1C (USD)	Ossiam Emerging Markets Minimum Variance Index NR (USD)	S&P/IFCI® Index NR (USD)
Annualized volatility (%)	10,96	10,98	14,02
Correlation vs universe	0,90	0,90	-
Maximum drawdown (%)	-33,07	-31,52	-33,26
Alpha	-0,00	0,01	-
Beta	0,70	0,70	-
Sharpe Ratio	0,02	0,18	0,07
Tracking Error (%)	0,08	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.

TOP 10 HOLDINGS (28/02/2017)

Ossiam Emerging Markets Minimum Variance Index NR (USD)

EMIRATES TELECOM GROUP CO	2,92%
CHUNGHWA TELECOM CO LTD	2,62%
THAI BEVERAGE PCL	2,39%
TAIWAN MOBILE CO LTD	2,14%
FAR EASTONE TELECOMM CO LTD	2,14%
BANGKOK DUSIT MED SERVICE	2,05%
FIRST FINANCIAL HOLDING CO	1,96%
PUBLIC BANK BERHAD	1,83%
CP ALL PCL	1,67%
TAL EDUCATION GROUP- ADR	1,65%

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

S&P/IFCI® Index NR (USD)

SAMSUNG ELECTRONICS CO LTD	3,61%
TENCENT HOLDINGS LTD	2,83%
TAIWAN SEMICONDUCTOR MANUFAC	2,23%
ALIBABA GROUP HOLDING-SP ADR	2,20%
CHINA CONSTRUCTION BANK-H	1,49%
NASPERS LTD-N SHS	1,40%
CHINA MOBILE LTD	1,19%
IND & COMM BK OF CHINA-H	0,99%
BAIDU INC - SPON ADR	0,91%
HON HAI PRECISION INDUSTRY	0,84%

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

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

	Ossiam Emerging Markets Minimum Variance Index NR (USD)	S&P/IFCI® Index NR (USD)
Small	0	4,87
Mid	1,84	15,71
Large	98,16	79,43

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

AUTHORIZED PARTICIPANTS :

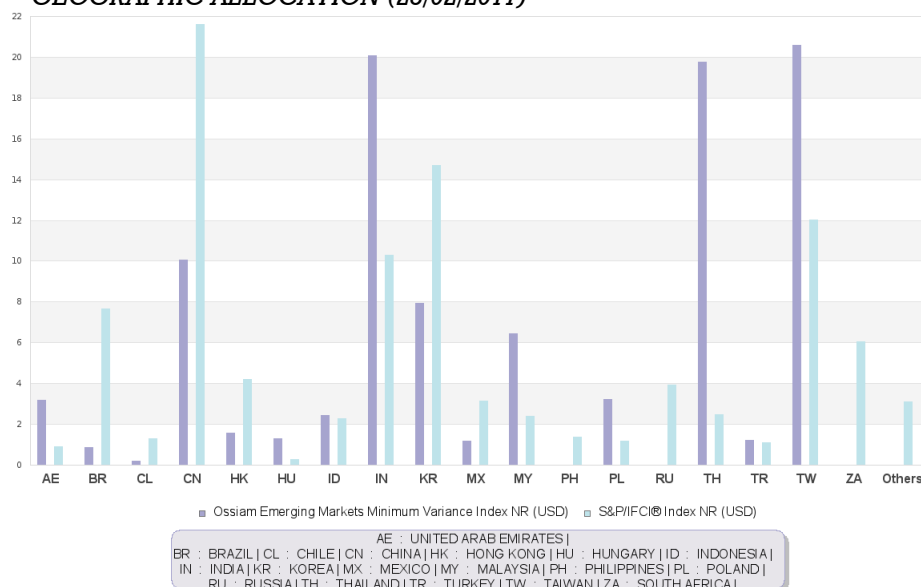
Baader Bank AG	+49 69 13881 333
Banca IMI	+39 027 261 5318
BOAML	+44 207 996 1034
Barclays	+44 203 134 8021
BNP Paribas	+44 207 595 8998
Commerzbank	+49 69 136 22 088
Crédit Suisse	+44 207 888 6549
Deutsche Bank	+44 207 547 5147
Flow Traders	+31 20 799 6777
Intermonte	+39 02 7711 5203
Jane Street	+44 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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Contact :
www.ossiam.com
80 avenue de la Grande Armée
75017 Paris - France
Tel: + 33 1 84 79 42 70

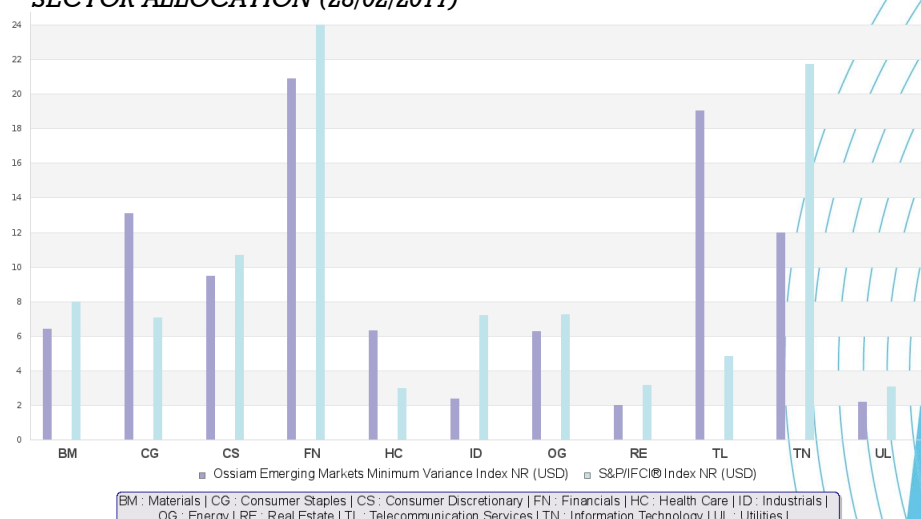
GEOGRAPHIC ALLOCATION (28/02/2017)



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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