

Ossiam Emerging Markets 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 Emerging Markets Minimum Variance NR UCITS ETF 1C (USD)
— SP/IFCI® Composite NR (USD)



Data calculated by Ossiam as of 30.09.2019. 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	1.19	-1.02	-6.24	4.63	-0.75	1.99
Index	1.34	0.28	-4.60	6.37	0.89	3.72
Investment Universe	1.99	5.68	-1.76	5.91	2.70	2.54

Data calculated by Ossiam as of 30.09.2019. Source: Ossiam, Standard & Poor's

RISK PARAMETERS SINCE FUND INCEPTION

	Annualized Volatility %	Annualized Alpha %	Beta	1-Year Tracking Error %	Sharpe Ratio	Max Drawdown %
Fund	10.26	0.27	0.67	0.09	0.14	-33.07
Index	10.28	2.00	0.68	—	0.31	-31.52
Investment Universe	13.60	—	—	—	0.15	-33.26

Data calculated by Ossiam as of 30.09.2019. 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 note that the fund is subject to specific risks such as index risk, derivative and counterparty risk and emerging markets 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 & 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 Emerging Markets Minimum Variance Index NR (USD)
Investment Universe	SP/IFCI® Composite NR (USD)
Bloomberg Ticker	OEMMVNR Index
Inception Date	24.01.2012
Asset Class	Equity
Rebalancing Frequency	Semi annually

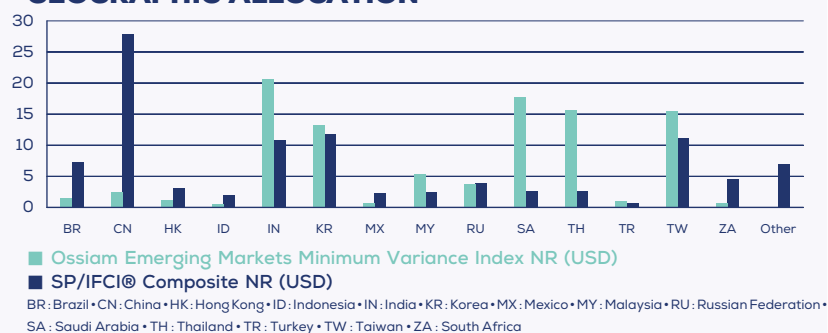
FUND DATA

Custodian	State Street Bank Luxembourg S.A.
Legal Form	Sub fund of Ossiam Lux SICAV
UCITS	Yes
Dividends	Reinvested
Fund Total AuM	USD 132,797,391
Share Class AuM	USD 2,869,564
Net Asset Value	USD 121.690
Number of Shares	23,581
Fund Base Currency	USD
Share Class Currency	USD
ISIN	LU0705291812
Inception Date	03.02.2012
Replication Method	Synthetic
Total Expense Ratio	0.75%

DEALING INFORMATION

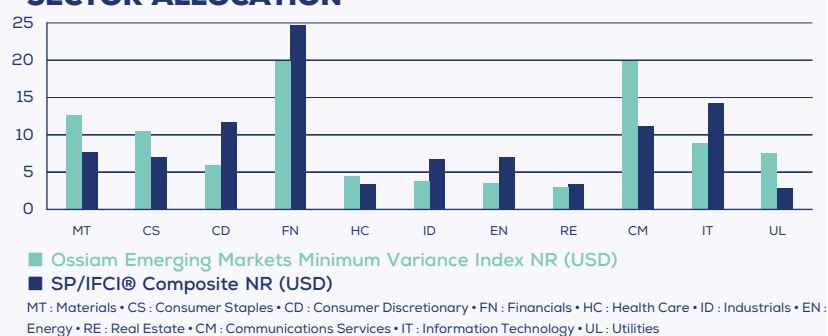
Cut-off ¹	4:00 pm Luxembourg time (D-1)
Minimum Investment (on the secondary market)	1 Share
¹ Subscription on the primary market only for Authorised Participants and approved investors.	
London Stock Exchange in USD	DEMV LN
London Stock Exchange in GBP	LMMV LN
SIX Swiss Exchange in USD	DEMV SW

GEOGRAPHIC ALLOCATION



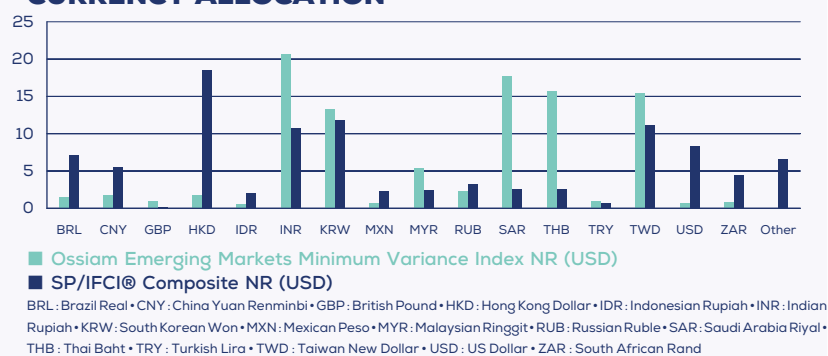
Data calculated by OssiAm as of 30.09.2019. Source: OssiAm, Bloomberg, Standard & Poor's

SECTOR ALLOCATION



Data calculated by OssiAm as of 30.09.2019. Source: OssiAm, Standard & Poor's

CURRENCY ALLOCATION



Data calculated by OssiAm as of 30.09.2019. Source: OssiAm, Standard & Poor's

TOP 10 HOLDINGS (%)

	OssiAm Emerging Markets Minimum Variance Index NR	SP/IFCI® Composite NR
CHUNGHWA TELECOM CO LTD	2.85	0.21
SAUDI TELECOM CO	2.45	0.26
SAUDI BASIC INDUSTRIES CORP	2.33	0.33
ETIHAD ETISALAT CO	2.21	0.04
ALINMA BANK	2.11	0.07
KT&G CORP	2.07	0.17
SK TELECOM CO LTD	2.06	0.10
SAUDI KAYAN PETROCHEMICAL CO	2.02	0.03
TENAGA NASIONAL BHD	1.94	0.14
PUBLIC BANK BHD	1.87	0.22

Data calculated by OssiAm as of 30.09.2019. Source: OssiAm, Standard & Poor's

CONTACT / INFO

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