

OSSIAM iSTOXX® EUROPE MINIMUM VARIANCE NR UCITS ETF 1C (EUR)

PRODUCT DESCRIPTION

The investment objective of the Fund is to replicate, before the Fund's fees and expenses, the performance of the iSTOXX® Europe Minimum Variance Index Net Return.

INDEX DESCRIPTION

The aim of the index is to deliver the net total return performance of a selection of stocks, from the STOXX® Europe 600 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 300 most liquid stocks from the STOXX® Europe 600 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	Euronext Paris,Xetra,Borsa Italiana,SIX Swiss Exchange, LSE
Share Class AUM	183 320 918,36 (EUR)
Total Fund AUM	313 694 766,85 (EUR)
NAV	159,548 (EUR)
Number of shares	1 149 004,00
Rebalancing frequency	Monthly
Dividends	Reinvested
TER (Annual in %)	0.65%
Minimum investment	1 share
Share class	1C
ISIN	LU0599612842

Legal form	Luxembourg SICAV
Inception date	21/06/2011
Frequency of NAV calculation	Daily
Custodian	State Street Bank Luxembourg S.A.
Currency	EUR
Cut-off	3:30 p.m.

	Reuters	Bloomberg
iNAV	.IEUMV	IEUMV
SIX Swiss Exchange	EUMV.S	EUMV SW

Source : Bloomberg/STOXX, calculation by Ossiam

TOP 10 HOLDINGS (28/02/2017)

iSTOXX® Europe Minimum Variance Index NR (EUR)

RANDGOLD RESOURCES LTD	4,49%
SYNGENTA AG-REG	4,47%
CLARIANT AG-REG	3,60%
ENDESA SA	3,31%
SWISSCOM AG-REG	3,13%
GEBERIT AG-REG	2,83%
SONOVA HOLDING AG-REG	2,73%
KUEHNE & NAGEL INTL AG-REG	2,64%
GALENICA AG-REG	2,55%
CARLSBERG AS-B	2,34%

Source : Bloomberg/STOXX, calculation by Ossiam

STOXX® Europe 600 Index NR (EUR)

NESTLE S-REG	2,76%
NOVARTIS AG-REG	2,46%
ROCHE HOLDING AG-GENUSSCHEIN	2,05%
HSBC HOLDINGS PLC	1,93%
TOTAL SA	1,51%
BRITISH AMERICAN TOBACCO PLC	1,41%
ROYAL DUTCH SHELL PLC-A SHS	1,35%
SIEMENS AG-REG	1,33%
BP PLC	1,28%
SANOFI	1,21%

Source : Bloomberg/STOXX, calculation by Ossiam

Product performance since inception**
(28/02/2017)

Source : Bloomberg/STOXX, calculation by Ossiam

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

	OSSIAM iSTOXX® EUROPE MINIMUM VARIANCE NR UCITS ETF 1C (EUR)	iSTOXX® Europe Minimum Variance Index NR (EUR)	STOXX® Europe 600 Index NR (EUR)
YTD	3,44	3,54	2,73
1 year	5,06	5,46	14,14
3 years annualized	6,02	6,47	5,94
5 years annualized	10,30	10,78	10,07
Since inception	65,16	69,29	60,50

Source : Bloomberg/STOXX, calculation by Ossiam

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

	OSSIAM iSTOXX® EUROPE MINIMUM VARIANCE NR UCITS ETF 1C (EUR)	iSTOXX® Europe Minimum Variance Index NR (EUR)	STOXX® Europe 600 Index NR (EUR)
Annualized volatility (%)	12,36	12,37	17,49
Correlation vs universe	0,92	0,92	-
Maximum drawdown (%)	-18,39	-18,06	-25,21
Alpha	0,04	0,04	-
Beta	0,65	0,65	-
Sharpe Ratio	0,74	0,78	0,49
Tracking Error (%)	0,08	0,00	-

Source : Bloomberg/STOXX, 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)

	iSTOXX® Europe Minimum Variance Index NR (EUR)	STOXX® Europe 600 Index NR (EUR)
Small	0	0,03
Mid	0,27	3,83
Large	99,73	96,15

Source : Bloomberg/STOXX, calculation by Ossiam

AUTHORISED PARTICIPANTS :

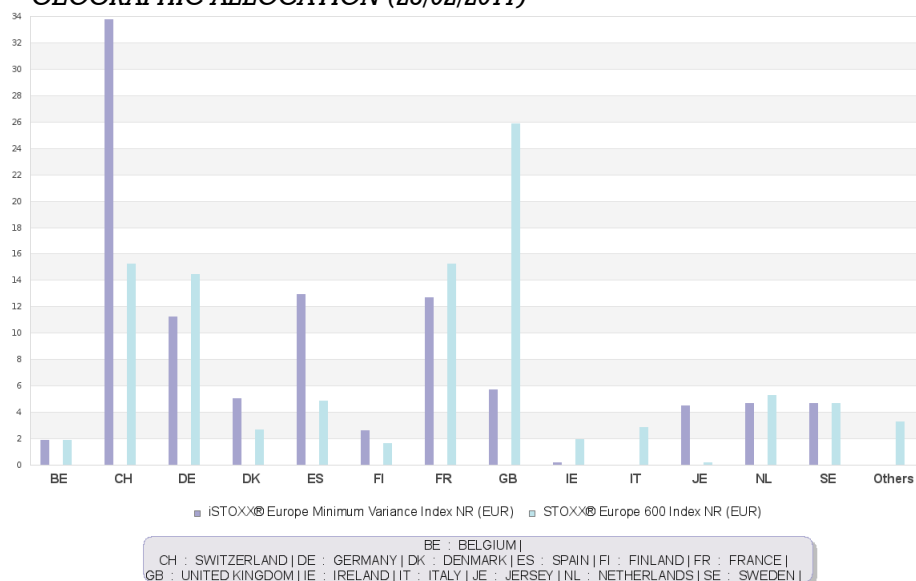
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Banca IMI	+39 027 261 5318
BOAML	+44 207 996 1034
Barclays	+44 203 134 8021
BNP Paribas	+44 207 595 8998
Commerzbank	+49 69 136 22 088
Crédit Suisse	+44 207 888 6549
Deutsche Bank	+44 207 547 5147
Flow Traders	+31 20 799 6777
Intermonte	+39 02 7711 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
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MANAGEMENT :

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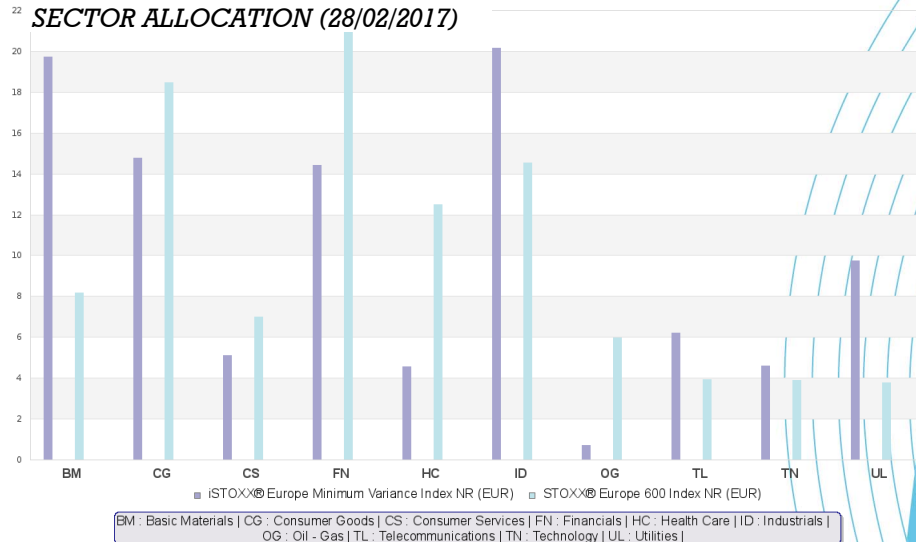
GEOGRAPHIC ALLOCATION (28/02/2017)



Source : Bloomberg/STOXX, calculation by Ossiam

Allocation based on the Bloomberg field "Country of Incorporation"

SECTOR ALLOCATION (28/02/2017)



Source : Bloomberg/STOXX, calculation by Ossiam

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