

OSSIAM STOXX® EUROPE 600 EQUAL WEIGHT 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 STOXX® Europe 600 Equal Weight Net Return Index (expressed in EUR), closing level.

INDEX DESCRIPTION

The Equal Weight Index is calculated in euro and is published in real time by STOXX Ltd. It has the same constituents as the market capitalization weighted STOXX® Europe 600 Index, but each company in the Equal Weight Index is allocated the same weight (0.1667% in normal circumstances), at each rebalancing date that is set up at each quarter end (3rd Friday of March, June, September and December).

EQUAL WEIGHT STRATEGY

By attributing the same weight to each index constituent at each rebalancing date, the Equal Weight strategy seeks to avoid concentration and trend following bias of market-cap indexes and bias towards large companies. The Equal Weight Index aims to provide investors with a more diversified exposure to the STOXX® Europe 600 Index, avoiding a dominance of a small group of stocks in the index (concentration effect).

PRODUCT CHARACTERISTICS

Listing place	Euronext Paris,Xetra,Borsa Italiana,SIX Swiss Exchange, LSE
Share Class AUM	62 289 696,00 (EUR)
Total Fund AUM	62 289 696,00 (EUR)
NAV	81,203 (EUR)
Number of shares	767 084,00
Rebalancing frequency	Quarterly
Dividends	Reinvested
TER (Annual in %)	0.35%
Minimum investment	1 share
Share class	1C
ISIN	LU0599613147

Legal form	Luxembourg SICAV
Inception date	16/05/2011
Frequency of NAV calculation	Daily
Custodian	State Street Bank Luxembourg S.A.
Currency	EUR
Cut-off	3:30 p.m.

	Reuters	Bloomberg
iNAV	.IS6EW	IS6EW
SIX Swiss Exchange	S6EW.S	S6EW SW

Source : Bloomberg/STOXX, calculation by Ossiam

TOP 10 HOLDINGS (28/02/2017)

STOXX® Europe 600 Equal Weight index NR (EUR)

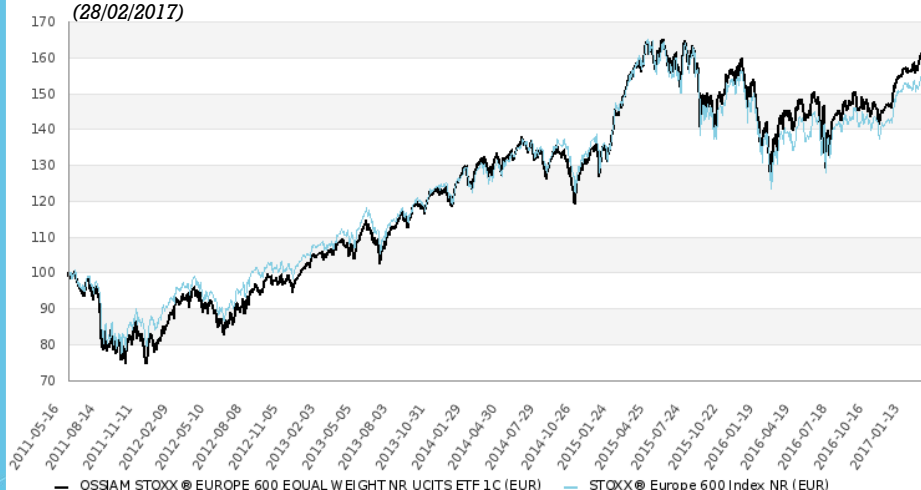
AMS AG	0,24%
MEDIASET SPA	0,23%
STMICROELECTRONICS NV	0,22%
DIALOG SEMICONDUCTOR PLC	0,21%
ACTELION LTD-REG	0,21%
ZODIAC AEROSPACE	0,21%
CENTAMIN PLC	0,20%
FIAT CHRYSLER AUTOMOBILES NV	0,20%
STADA ARZNEIMITTEL AG	0,20%
IPSEN	0,20%

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 STOXX® EUROPE 600 EQUAL WEIGHT NR UCITS ETF 1C (EUR)	STOXX® Europe 600 Equal Weight index NR (EUR)	STOXX® Europe 600 Index NR (EUR)
YTD	3,58	3,57	2,73
1 year	14,70	14,69	14,14
3 years annualized	6,75	6,81	5,94
5 years annualized	11,55	11,65	10,07
Since inception	60,79	61,79	55,19

Source : Bloomberg/STOXX, calculation by Ossiam

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

	OSSIAM STOXX® EUROPE 600 EQUAL WEIGHT NR UCITS ETF 1C (EUR)	STOXX® Europe 600 Equal Weight index NR (EUR)	STOXX® Europe 600 Index NR (EUR)
Annualized volatility (%)	17,93	17,93	17,37
Correlation vs universe	0,98	0,98	-
Maximum drawdown (%)	-25,75	-25,70	-25,21
Alpha	0,01	0,01	-
Beta	1,01	1,01	-
Sharpe Ratio	0,47	0,48	0,45
Tracking Error (%)	0,07	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)

	STOXX® Europe 600 Equal Weight index NR (EUR)	STOXX® Europe 600 Index NR (EUR)
Small	0,15	0,03
Mid	20,33	3,83
Large	79,51	96,15

Source : Bloomberg/STOXX, calculation by Ossiam

AUTHORIZED PARTICIPANTS :

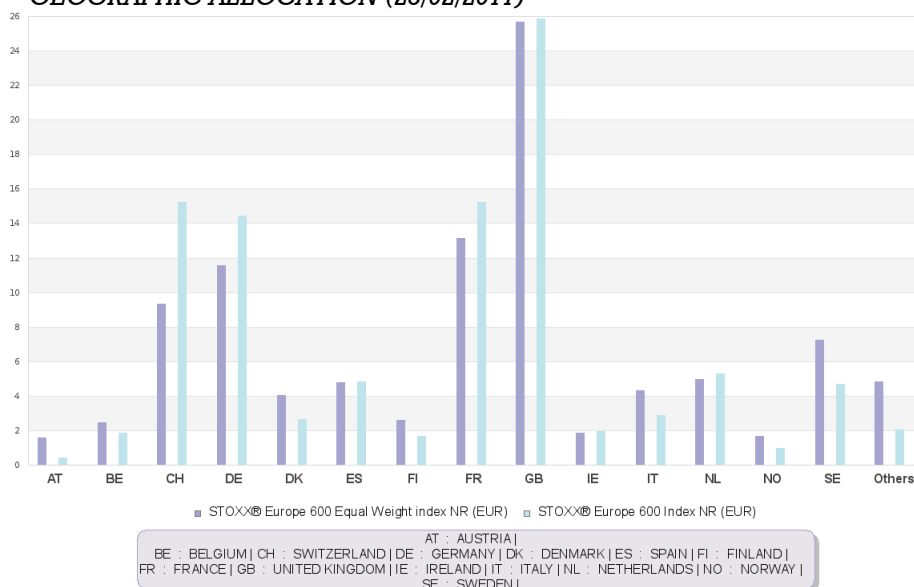
Baader Bank AG	+49 69 13881 333
Banca IMI	+39 027 261 5318
BOAML	+44 207 996 1034
Barclays	+44 203 134 8021
BNP Paribas	+44 207 595 8998
Commerzbank	+49 69 136 22 088
Crédit Suisse	+44 207 888 6549
Deutsche Bank	+44 207 547 5147
Flow Traders	+31 20 799 6777
Intermonte	+39 02 7711 5203
Jane Street	+44 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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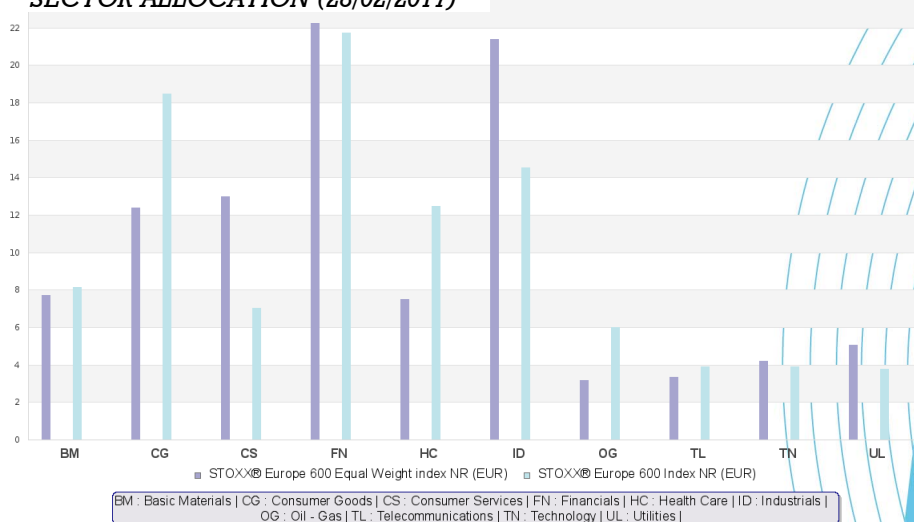
GEOGRAPHIC ALLOCATION (28/02/2017)



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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