

SPONSORED INDICES

Exclusive Partnership with Natixis

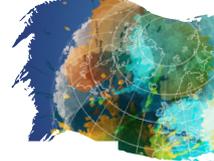
MARKET ACCESS INDEX
RISK PREMIA INDEX
SMART BETA INDEX
SRI/CLIMATE INDEX
THEMATIC INDEX

JULY 2020

STRICTLY CONFIDENTIAL - MARKETING DOCUMENT
 THIS DOCUMENT IS FOR PROFESSIONAL INVESTORS ONLY

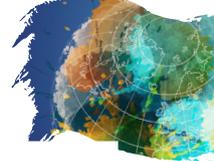
INDEX NAME	BLOOMBERG TICKER	LAUNCH DATE	SPONSORS/ CALCULATION AGENT	INVESTMENT & REFERENCE UNIVERSE	WEIGHTING METHOD	SYNTHETIC DIVIDEND	RETURN ⁽¹⁾	CURRENCY
MARKET ACCESS INDEX								
CAC® Large 60 Equal Weight Excess Return Index	CLEWE	24 April 2015	 Euronext	France 60 largest market capitalisation stocks	Equally weighted	5.00%	Excess Return	EUR
BeNe 40 Equal Weight Excess Return Index	BENEWE	21 Sept. 2015	 Euronext	Belgium & Netherlands 40 most liquid stocks	Equally weighted	4.50%	Excess Return	EUR
EURO iSTOXX® 70 Equal Weight 5% Decrement Index	ISX70D5	29 April 2016	 Stoxx	Eurozone 70 largest market capitalisation stocks	Equally weighted	5.00%	Excess Return	EUR
FTSE Custom 150 Equally Weighted Discounted Return Index	UKX150EQ	03 May 2016	 FTSE Russell	United Kingdom 150 largest market capitalisation stocks	Equally weighted	5.00%	Excess Return	GBP
OMX® Stockholm 40 Equal Weighted Excess Return Index	OMXS40ER	07 Nov. 2016	 Nasdaq	Sweden 40 largest and most liquid stocks	Equally weighted	5.00%	Excess Return	SEK
idDAX 50 Equal Weight Decrement 4% Index	DAX50D4	10 July 2017	 Stoxx	Germany 30 largest market capitalisation + 20 most liquid stocks	Equally weighted	4.00%	Excess Return	EUR
EURO iSTOXX® 50 Futures Leveraged Price Index	SX5FLEP	16 Aug. 2017	 Stoxx	Eurozone 50 largest market capitalisation stocks	Market Capitalisation	No	Price Return	EUR
KRX® SF-KOSPI 200 Leverage 1.5x Index	KOSPI3	24 Aug. 2017	 KRX KOREA EXCHANGE	Korea 200 largest market capitalisation stocks	Market Capitalisation	No	Price Return	KRW
SGX® NKY Index Series	SGXNKY1 SGXNKY2 SGXNKY3 SGXNKY4 SGXNKY5	Jan. 2018	 SGX	Japan 225 price-weighted stocks	Price-weighted	No	Price Return	JPY

(1) Please check with your sales representatives for Excess Return, Price Return or Total Return versions.



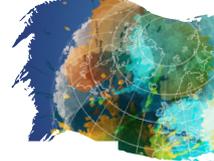
INDEX NAME	BLOOMBERG TICKER	LAUNCH DATE	SPONSORS/ CALCULATION AGENT	INVESTMENT & REFERENCE UNIVERSE	WEIGHTING METHOD	SYNTHETIC DIVIDEND	RETURN ⁽¹⁾	CURRENCY
MARKET ACCESS INDEX								
EURO iSTOXX® 25 Challengers Equal Weight Decrement 5.50% Index	ISX25D5	20 June 2018	STOXX	Eurozone 25 smallest market capitalisation stocks from EURO STOXX 50® Index	Equally weighted	5.50%	Excess Return	EUR
Euronext® France 20-40 Challengers Equal Weight Decrement 5.5% Index	FRECH	18 July 2018	EURONEXT	France 20 smallest market capitalisation stocks in CAC Index	Equally weighted	5.50%	Excess Return	EUR
EURO iSTOXX® Next 30 Equal Weight Decrement 5% Index	ISX30D5	25 July 2018	STOXX	Eurozone 30 biggest market capitalisation stocks after SX5E	Equally weighted	5.00%	Excess Return	EUR
Euronext® France Next 40 Equal Weight Decrement 5.50% Index	NEXT40	15 Aug. 2018	EURONEXT	France next 40 biggest market capitalisation stocks after CAC Index	Equally weighted	5.50%	Excess Return	EUR
iEdge® Eurozone 60 EW NTR Decrement Index	EURO60	4 Nov. 2019	SGX	Eurozone 60 biggest market capitalisation stocks	Equally weighted	40 points p.a.	Excess Return	EUR
iEdge® France 50 EW NTR Decrement Index	FRANCE50	25 Sept. 2019	SGX	France 50 biggest French market capitalisation stocks	Equally weighted	40 points p.a.	Excess Return	EUR
iEdge® Eternals France 2020	FRETEWDO	8 June 2020	SGX	France 17 stocks present since the creation of the CAC Index	Equally weighted	Fixed amount per stock	Excess Return	EUR
CAC® Large 60 Equal Weight Decrement 4% Index	CLEW4D	17 June 2020	EURONEXT	France 60 largest market capitalisation stocks	Equally weighted	4.00%	Excess Return	EUR
RISK PREMIA INDEX								
Solactive® U.S. Corporate Leverage Strategy Index	SOLUSCL	11 Oct. 2018	Solactive	United States 200 stocks (long/short strategy)	Equally weighted	No	Excess Return	USD
SMART BETA INDEX								
EURO iSTOXX® 50 Style Weighted Decrement Index	SXESWDP	01 July 2015	STOXX	Eurozone 50 largest market capitalisation stocks	Fundamentals	5.50%	Excess Return	EUR
S&P 500 Low Volatility Target Beta Index	SPXLTBUP	16 Nov. 2015	S&P DOW JONES INDICES MCGRAW HILL FINANCIAL	United States 100 least volatile stocks	Inverse Volatility	No	Price Return	USD
Solactive Low Volatility Europe Equal Weight 50 Index	SOLELVEN	02 Aug. 2016	Solactive	Europe 50 most liquid and least volatile stocks	Equally weighted	No	Total Return	EUR
Solactive Europe Low Volatility Excess Return Target Beta Index	SOLELVTE	19 Sep. 2016	Solactive	Europe 50 most liquid and least volatile stocks	Equally weighted	5.00%	Excess Return	EUR

(1) Please check with your sales representatives for Excess Return, Price Return or Total Return versions.



INDEX NAME	BLOOMBERG TICKER	LAUNCH DATE	SPONSORS/ CALCULATION AGENT	INVESTMENT & REFERENCE UNIVERSE	WEIGHTING METHOD	SYNTHETIC DIVIDEND	RETURN ⁽¹⁾	CURRENCY
SMART BETA INDEX								
NASDAQ-100 Target 25 Excess Return Index	XNDXT25E	01 May 2017	Nasdaq	United States 25 stocks from the NASDAQ-100 Index	Equally weighted	2.50%	Excess Return	USD
MSCI World Select Countries Yield Low Volatility 60 Index	DE720576	30 May 2018	MSCI	Global 60 high dividend & low volatility stocks	50% Volatility 50% Dividend yield	5.00%	Excess Return	EUR
MSCI World Select Countries Yield Low Volatility 60 Index	ME720575	30 May 2018	MSCI	Global 60 high dividend & low volatility stocks	50% Volatility 50% Dividend yield	No	Price Return	EUR
SRI/CLIMATE INDEX								
Euronext® Climate Orientation Priority 50 Equal Weight Excess Return Index	COP5E	04 July 2016	Euronext	Europe 50 low carbon & low volatility stocks	Equally weighted	5.00%	Excess Return	EUR
Euronext® Climate Orientation Priority 50 Equal Weight Excess Return Index	COP5D	04 July 2016	Euronext	Europe 50 low carbon & low volatility stocks	Equally weighted	4.50%	Excess Return	EUR
CAC 40® Governance Decrement 5% Index	CAGOD	09 May 2017	Euronext	France 40 largest market capitalisation stocks	Corporate Governance Score	5.00%	Excess Return	EUR
Euronext® Climate Objective 50 Equal Weight Decrement 5% Index	ECO50EW	29 May 2017	Euronext	Europe 50 low carbon stocks	Equally weighted	5.00%	Excess Return	EUR
Solactive® Climate & Energy Transition Index	SOLCLET	8 June 2018	Solactive	Global 40 low carbon, low volatility & high dividend stocks	Volatility & Dividend Yield	No	Price Return	EUR
Euronext® Climate Objective 50 Euro Equal Weight Decrement 5% Index	ECO5E	05 Sept. 2018	Euronext	Eurozone 50 low carbon stocks	Equally weighted	5.00%	Excess Return	EUR
CAC® Large 60 Responsible Investment SW Decrement 5% Index	RCLEWE	07 Nov. 2018	Euronext	France 60 stocks from CLEWE Index	Mirova/ISS-oekom Score	5.00%	Excess Return	EUR
Euronext® France 40 Responsible Investment Decrement 5% Index	RFRA40	07 Nov. 2018	Euronext	France 40 stocks from CAC Index	Mirova/ISS-oekom Score	5.00%	Excess Return	EUR
Euronext® Responsible Investment Euro 50 Equal Weight Decrement 5% Index	ERI5E	05 Dec. 2018	Euronext	Eurozone 50 responsible investment stocks	Equally weighted	5.00%	Excess Return	EUR
Euronext® Water & Ocean Europe 40 EW Decrement 4%	WATER4D	02 Oct. 2019	Euronext	Eurozone + Nordics 40 best "Water" score stocks	Equally weighted	4.00%	Excess Return	EUR
Euronext® Water & Ocean Europe 40 EW Decrement 5%	WATER5D	02 Oct. 2019	Euronext	Eurozone + Nordics 40 best "Water" score stocks	Equally weighted	5.00%	Excess Return	EUR

(1) Please check with your sales representatives for Excess Return, Price Return or Total Return versions.



INDEX NAME	BLOOMBERG TICKER	LAUNCH DATE	SPONSORS/ CALCULATION AGENT	INVESTMENT & REFERENCE UNIVERSE	WEIGHTING METHOD	SYNTHETIC DIVIDEND	RETURN ⁽¹⁾	CURRENCY
THEMATIC INDEX								
Solactive European Quality Market Neutral Index	SOLEQIMN	11 April 2016	Solactive 	Europe 50 Quality stocks	Equally weighted	No	Price Return	EUR
Solactive Quality of Life Select 40 Index	SOLQLIFE	11 Aug. 2016	Solactive 	Europe & United States 40 Quality of Life stocks	Volatility & Dividend Yield	No	Price Return	EUR
Solactive Global Infrastructure Select 40 Index	SOLINFGE	16 May 2017	Solactive 	Global 40 high dividend & low volatility stocks	Volatility & Dividend Yield	No	Price Return	EUR
Solactive Global Infrastructure Select 40 USD Net Total Return Index	SOLINFTU	17 May 2017	Solactive 	Global 40 high dividend & low volatility stocks	Volatility & Dividend Yield	No	Net Total Return	USD
Solactive Transatlantic Infrastructure Select 40 Index	SOLTINFR	27 Oct. 2017	Solactive 	Europe & United States 40 high dividend & low volatility stocks	Volatility & Dividend Yield	No	Price Return	EUR
Solactive Transatlantic Healthcare Equity Index NTR	SOLTHEAN	29 Nov. 2018	Solactive 	Global 50 least volatile Healthcare stocks	Inverse Volatility	No	Net Total Return	USD
Solactive Transatlantic Healthcare Equity Index 12% VT	SOLHC12	12 Dec. 2018	Solactive 	Global 50 least volatile Healthcare stocks & 3M Libor	Inverse Volatility	2.00%	Excess Return	USD
Solactive Top U.S. Technology VT Index	SOTEC10V	8 Aug. 2019	Solactive 	United States 10 largest & least volatile technology stocks	Inverse Volatility	No	Excess Return	USD

(1) Please check with your sales representatives for Excess Return, Price Return or Total Return versions.

DISCLAIMER

This document is for discussion and information purposes only. It is highly confidential and it is the property of Natixis. It should not be transmitted to any person other than the original addressee(s) without the prior written consent of Natixis. This document is a marketing presentation. It does not constitute an independent investment research and has not been prepared in accordance with the legal requirements designed to promote the independence of investment research. Accordingly there are no prohibitions on dealing ahead of its dissemination. The distribution, possession or delivery of this document in, to or from certain jurisdictions may be restricted or prohibited by law. Recipients of this document are therefore required to ensure that they are aware of, and comply with, such restrictions or prohibitions. Neither Natixis, nor any of its affiliates, directors, employees, agents or advisers nor any other person accept any liability to anyone in relation to the distribution, possession or delivery of this document in, to or from any jurisdiction. This Document is only addressed to Investment Professionals as set out in Article 19 of the Financial Services and Markets Act 2000 (Financial Promotion) Order 2005 or to persons regarded as professional investors under equivalent legislation under a jurisdiction of the European Economic Area. This document is not for distribution to retail client. This document is communicated to each recipient for information purposes only and does not constitute a personalised recommendation. It is intended for general distribution and the products or services described herein do not take into account any specific investment objective, financial situation or particular need of any recipient. It should not be construed as an offer or solicitation with respect to the purchase, sale or subscription of any interest or security or as an undertaking by Natixis to complete a transaction subject to the terms and conditions described in this document or any other terms and conditions. Any guarantee, funding, interest or currency swap, underwriting or more generally any undertaking provided for in this document should be treated as preliminary only and is subject to a formal approval and written confirmation in accordance with Natixis' current internal procedures. Natixis has neither verified nor independently analysed the information contained in this document. Accordingly, no representation, warranty or undertaking, express or implied, is made to recipients as to or in relation to the accuracy or completeness or otherwise of this document or as to the reasonableness of any assumption contained in this document. The information contained in this document does not take into account specific tax rules or accounting methods applicable to counterparties, clients or potential clients of Natixis. Therefore, Natixis shall not be liable for differences, if any, between its own valuations and those valuations provided by third parties; as such differences may arise as a result of the application and implementation of alternative accounting methods, tax rules or valuation models. Prices and margins are deemed to be indicative only and are subject to changes at any time depending on, inter alia, market conditions. Past performance and simulations of past performance are not a reliable indicator and therefore do not predict future results. The information contained in this document may include results of analyses from a quantitative model, which represent potential future events that may or may not be realised, and is not a complete analysis of every material fact representing any product. Information may be changed or withdrawn by Natixis at any time without notice. More generally, no responsibility is accepted by Natixis, nor by any of its holding companies, subsidiaries, associated undertakings or controlling persons, or any of their respective directors, officers, partners, employees, agents, representatives or advisors as to or in relation to the characteristics of this information. The statements, assumptions and opinions contained in this document may be forward-looking and are therefore subject to risks and uncertainties. Actual results and developments may differ materially from those expressed or implied, depending on a variety of factors and accordingly there can be no guarantee of the projected results, projections or developments. Natixis makes no representation or warranty, expressed or implied, as to the accomplishment of or reasonableness of, nor should any reliance be placed on any projections, targets, estimates or forecasts, or on the statements, assumptions and opinions expressed in this document. Nothing in this document should be relied on as a promise or guarantee as to the future. It should not be assumed that the information contained in this document will have been updated subsequent to the date stated on the front page of this document. In addition, the delivery of this document does not imply in any way an obligation on anyone to update the information contained herein at any time. Natixis shall not be liable for any financial loss or any decision taken on the basis of the information contained in this document and Natixis does not hold itself out as providing any advice, particularly in relation to investment services. In any event, you should request any internal and/or external advice that you consider necessary or desirable to obtain, including any financial, legal, tax or accounting advice, or any other specialist advice, in order to verify in particular that the investment(s) described in this document meets your investment objectives and constraints, and to obtain an independent valuation of such investment(s), and the risk factors and rewards. Natixis is supervised by the European Central bank (ECB). Natixis is authorised in France by the Autorite de controle prudentiel et de resolution (ACPR) as a Bank – Investment Services Provider and subject to its supervision. Natixis is regulated by the AMF in respect of its investment services activities. In the UK, Natixis is authorised by L'Autorité de Contrôle Prudentiel et de Résolution and subject to limited regulation by the Financial Conduct Authority and Prudential Regulation Authority. Details about the extent of our regulation by the Financial Conduct Authority and Prudential Regulation Authority are available from us on request. In Germany, NATIXIS is authorized by the Autorité de contrôle prudentiel et de résolution (ACPR) as a bank – investment services provider and is subject to its supervision. NATIXIS Zweigniederlassung Deutschland is subject to a limited form of regulation by the Bundesanstalt für Finanzdienstleistungsaufsicht (BaFin) with regards to the conduct of its business in Germany under the right of establishment there. The transfer/distribution of this document in Germany is performed by/under the responsibility of NATIXIS Zweigniederlassung Deutschland. Natixis is authorised by the ACPR and regulated by Bank of Spain and the Comisión Nacional de Mercado de Valores (CNMV) for the conduct of its business under the right of establishment in Spain. Natixis is authorised by the ACPR and regulated by Bank of Italy and the CONSOB (Commissione Nazionale per le Società e la Borsa) for the conduct of its business under the right of establishment in Italy. Natixis is authorised by the ACPR and regulated by the Dubai Financial Services Authority (DFSA) for the conduct of its business in and from the Dubai International Financial Centre (DIFC). The document is being made available to the recipient with the understanding that it meets the DFSA definition of a Professional Client; the recipient is otherwise required to inform Natixis if this is not the case and return the document. The recipient also acknowledges and understands that neither the document nor its contents have been approved, licensed by or registered with any regulatory body or governmental agency in the GCC or Lebanon. This document is not intended for distribution in the United States, or to any US person, or in Canada, Australia, the Republic of South Africa or Japan.



Cannon Bridge House
25 Dowgate Hill
London EC4R 2YA
www.natixis.com

