

## SPONSORED INDICES

Exclusive Partnership with Natixis

MARKET ACCESS INDEX

RISK PREMIA INDEX






SMART BETA INDEX

SRI/CLIMATE INDEX

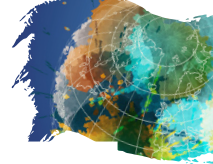
THEMATIC INDEX


JULY 2020

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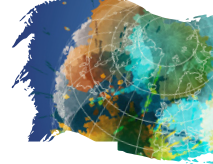
INDEX NAME	BLOOMBERG TICKER	LAUNCH DATE	SPONSORS/ CALCULATION AGENT	INVESTMENT & REFERENCE UNIVERSE	WEIGHTING METHOD	SYNTHETIC DIVIDEND	RETURN <sup>(1)</sup>	CURRENCY
<b>MARKET ACCESS INDEX</b>								
CAC® Large 60 Equal Weight Excess Return Index	CLEWE	24 April 2015	 Euronext	France 60 largest market 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	<b>STOXX</b>	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	<b>STOXX</b>	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	<b>STOXX</b>	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	<b>SGX</b> 	Japan 225 price-weighted stocks	Price-weighted	No	Price Return	JPY

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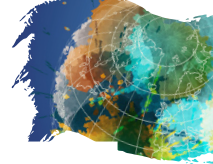
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MARKET ACCESS INDEX								
<b>EURO iSTOXX® 25 Challengers Equal Weight Decrement 5.50% Index</b>	ISX25D5	20 June 2018	<b>STOXX</b>	<b>Eurozone</b> 25 smallest market capitalisation stocks from EURO STOXX 50® Index	Equally weighted	5.50%	Excess Return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

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<b>SMART BETA INDEX</b>								
NASDAQ-100 Target 25 Excess Return Index	XNDXT25E	01 May 2017	Nasdaq	<b>United States</b> 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	<b>Global</b> 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	<b>Global</b> 60 high dividend & low volatility stocks	50% Volatility 50% Dividend yield	No	Price Return	EUR
<b>SRI/CLIMATE INDEX</b>								
Euronext® Climate Orientation Priority 50 Equal Weight Excess Return Index	COP5E	04 July 2016	Euronext	<b>Europe</b> 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	<b>Europe</b> 50 low carbon & low volatility stocks	Equally weighted	4.50%	Excess Return	EUR
CAC 40® Governance Decrement 5% Index	CAGOD	09 May 2017	Euronext	<b>France</b> 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	<b>Europe</b> 50 low carbon stocks	Equally weighted	5.00%	Excess Return	EUR
Solactive® Climate & Energy Transition Index	SOLCLET	8 June 2018	Solactive	<b>Global</b> 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	<b>Eurozone</b> 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	<b>France</b> 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	<b>France</b> 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	<b>Eurozone</b> 50 responsible investment stocks	Equally weighted	5.00%	Excess Return	EUR
Euronext® Water & Ocean Europe 40 EW Decrement 4%	WATER4D	02 Oct. 2019	Euronext	<b>Eurozone + Nordics</b> 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	<b>Eurozone + Nordics</b> 40 best "Water" score stocks	Equally weighted	5.00%	Excess Return	EUR

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<b>THEMATIC INDEX</b>								
<b>Solactive European Quality Market Neutral Index</b>	SOLEQIMN	11 April 2016	<b>Solactive</b> 	<b>Europe</b> 50 Quality stocks	Equally weighted	No	Price Return	EUR
<b>Solactive Quality of Life Select 40 Index</b>	SOLQLIFE	11 Aug. 2016	<b>Solactive</b> 	<b>Europe &amp; United States</b> 40 Quality of Life stocks	Volatility & Dividend Yield	No	Price Return	EUR
<b>Solactive Global Infrastructure Select 40 Index</b>	SOLINFGE	16 May 2017	<b>Solactive</b> 	<b>Global</b> 40 high dividend & low volatility stocks	Volatility & Dividend Yield	No	Price Return	EUR
<b>Solactive Global Infrastructure Select 40 USD Net Total Return Index</b>	SOLINFTU	17 May 2017	<b>Solactive</b> 	<b>Global</b> 40 high dividend & low volatility stocks	Volatility & Dividend Yield	No	Net Total Return	USD
<b>Solactive Transatlantic Infrastructure Select 40 Index</b>	SOLTINFR	27 Oct. 2017	<b>Solactive</b> 	<b>Europe &amp; United States</b> 40 high dividend & low volatility stocks	Volatility & Dividend Yield	No	Price Return	EUR
<b>Solactive Transatlantic Healthcare Equity Index NTR</b>	SOLTHEAN	29 Nov. 2018	<b>Solactive</b> 	<b>Global</b> 50 least volatile Healthcare stocks	Inverse Volatility	No	Net Total Return	USD
<b>Solactive Transatlantic Healthcare Equity Index 12% VT</b>	SOLHC12	12 Dec. 2018	<b>Solactive</b> 	<b>Global</b> 50 least volatile Healthcare stocks & 3M Libor	Inverse Volatility	2.00%	Excess Return	USD
<b>Solactive Top U.S. Technology VT Index</b>	SOTEC10V	8 Aug. 2019	<b>Solactive</b> 	<b>United States</b> 10 largest & least volatile technology stocks	Inverse Volatility	No	Excess Return	USD

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