

## FUND FACTSHEET

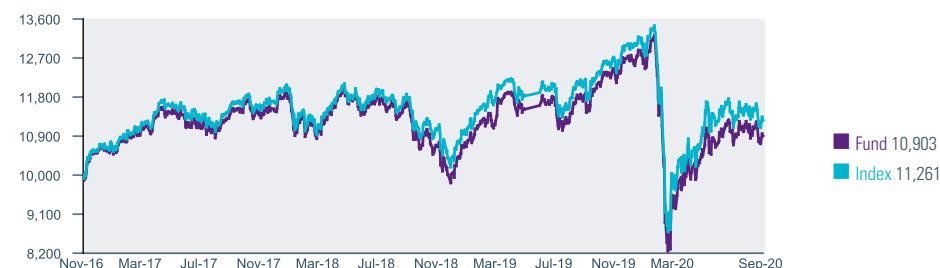
# SEEYOND EQUITY FACTOR INVESTING EUROPE

SEPTEMBER 2020

### FUND HIGHLIGHTS

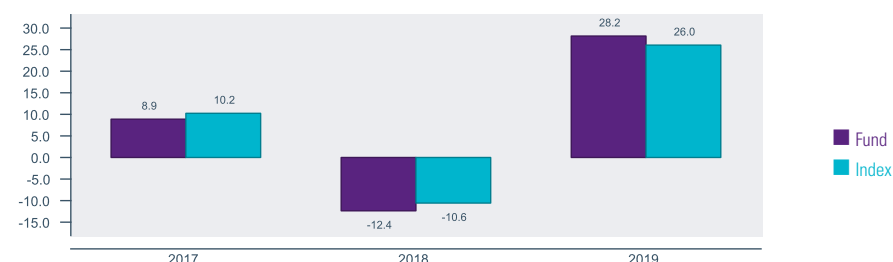
- Invests in long-only equity securities in Europe
- Looks to generate consistent outperformance over the long term, independent from the broad market environment
- Seeks to add value through dynamic allocation across four equity factors: value, low volatility, small cap and momentum
- Applies a systematic investment process with active risk management.

### ILLUSTRATIVE GROWTH OF 10,000 (EUR)



This share class was inactive for the period from 28/05/2019 to 19/11/2019, and during this time performance was calculated as described on page 3.

### CALENDAR YEAR RETURNS %



TOTAL RETURNS	Fund %	Index %
1 month	-1.09	-1.41
3 months	1.37	0.10
Year to date	-13.71	-12.75
1 year	-8.20	-7.76
3 years	-2.76	-1.03
Since inception	11.23	14.77

ANNUALISED PERFORMANCE (Month End)	Fund %	Index %
3 years	-0.93	-0.34
Since inception	2.82	3.66

PERFORMANCE DATA SHOWN REPRESENTS PAST PERFORMANCE AND IS NOT A GUARANTEE OF FUTURE RESULTS. Some recent performance may be lower or higher. As the value of the capital and the returns change over time (notably due to currency fluctuations), the repurchase price of the shares can be higher or lower than their initial price. The performance indicated is based on the NAV (net asset value) of the share class, and is net of all charges applying to the fund but does not account for sale commissions, taxation or paying agent fees, and assumes that dividends if any are reinvested. Taking such fees or commissions into account would lower the returns. The performance of other share classes would be higher or lower based on the differences between the fees and the entry charges. In the periods where certain share classes are not subscribed or not yet created (inactive share classes), performance is calculated based on the actual performance of an active share class of the fund whose characteristics are considered by the management company as being closest to the inactive share class concerned, after adjusting it for the differences between the total expense ratios (TER), and converting any net asset value of the active share class in the currency in which the inactive share class is listed. The performance given for the inactive share class is the result of a calculation provided for information. Please read the important information given in the additional notes at the end of this document.

RISK MEASURES	1 year	3 years
Fund Standard Deviation	31.98	20.94
Index Standard Deviation	30.28	19.68
Tracking error	4.33	3.33
Fund Sharpe ratio *	-0.25	-0.03
Information Ratio	-0.11	-0.18
Alpha	-0.17	-0.58
Beta	1.05	1.05
R-squared	0.98	0.98

\* Risk free rate : Performance of annualised capitalised Eonia over the period

## SHARE CLASS: I/A (EUR)

### ABOUT THE FUND

#### Investment Objective

The investment objective of the Seeyond Equity Factor Investing Europe (the "Sub-Fund") is to outperform the MSCI Europe DNR index denominated in euro (its "Reference Index") over its recommended minimum investment period of five years.

Overall Morningstar Rating <sup>TM</sup>

★★★ | 31/08/2020

Morningstar category <sup>TM</sup>

Europe Large-Cap Blend Equity

Reference Index

MSCI EUROPE NET TOTAL RETURN EUR INDEX

### FUND CHARACTERISTICS

Legal structure	Sub-fund of a SICAV
Share Class Inception	30/11/2016
Valuation Frequency	Daily
Custodian	CACEIS BANK, LUXEMBOURG BRANCH
Currency	EUR
Cut off time	13:30 CET D
AuM	EURm 5.8
Recommended investment period	> 5 years
Investor Type	Institutional

### AVAILABLE SHARE CLASSES

Share Class	ISIN	Bloomberg
I/A (EUR)	LU1470442598	NASEFIA LX

### RISK & REWARD PROFILE

Lower risk Higher risk  
Typically lower rewards Typically higher rewards

1	2	3	4	5	6	7
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The Sub-fund is ranked 6 on the synthetic risk and reward indicator scale, which is based on historical data. Due to its investment policy, the sub-fund is mainly exposed to the following risks :

- Capital loss
- Equity securities
- Volatility

Please refer to page 4 for additional detail on risk

# Seeyond Equity Factor Investing Europe

PORTFOLIO ANALYSIS AS OF 30/09/2020

ASSET ALLOCATION	Fund %
Equities	90.3
Diversified Mutual Funds	5.8
Cash	3.9
Total	100.0
Off-balance sheet	
Index futures	9.0
Total	9.0

TOP 10 HOLDINGS	Fund %
SEYOND VOL ALT I-C	5.8
NESTLE SA-REG	2.7
ROCHE HOLDING BJ N	1.8
NOVARTIS NOM.	1.5
NOVO NORDISK B	1.2
SAP	1.1
SANOI-AVENTIS	1.1
ASTRAZENECA	1.0
ASML HOLDING REGR.	1.0
GIVAUDAN-REG	1.0
Total	18.1
Total number of holdings in portfolio	222

CURRENCY EXPOSURE	Fund %
Euro	53.4
Swiss Franc	17.0
Pound Sterling	16.0
Danish Krone	6.0
Swedish Krona	5.6
Polish Zloty	0.9
US Dollar	0.8
Norwegian Krone	0.2
in % of AuM incl. Forwards	

SECTOR BREAKDOWN	Fund %	Index %
Industrials	15.3	14.3
Health Care	14.1	16.3
Financials	12.6	14.0
Consumer Staples	12.2	14.8
Consumer Discretionary	9.0	10.6
Materials	8.1	8.1
Information Technology	6.3	7.8
Communication services	4.4	3.8
Energy	3.0	3.8
Utilities	3.0	5.0
Real Estate	2.1	1.4
Index options	-0.5	0.0
Others Products	0.2	0.0
Cash & cash equivalent	10.3	0.0

MSCI Breakdown

GEOGRAPHICAL BREAKDOWN BY COUNTRY	Fund %	Index %
Switzerland	17.0	16.8
United Kingdom	15.9	21.3
Germany	15.6	15.3
France	12.1	17.1
Netherlands	7.5	7.0
Denmark	6.0	4.1
Sweden	5.5	5.4
Spain	2.7	3.6
Italy	1.9	3.6
Finland	1.6	1.7
Belgium	1.5	1.6
Ireland	1.2	1.1
Poland	0.9	0.0
United States	0.6	0.0
Norway	0.2	0.9
Portugal	0.0	0.3
Austria	0.0	0.2
Cash & cash equivalent	-0.5	0.0
Others Products	0.2	0.0
Cash & cash equivalent	10.3	0.0

## SHARE CLASS : I/A (EUR)

### FEES & CODES

All-in-Fee	0.70%
Max. Sales Charge	-
Max. Redemption Charge	-
Minimum Investment	50,000 EUR or equivalent
NAV (30/09/2020)	111.23 EUR

### MANAGEMENT

Management Company  
NATIXIS INVESTMENT MANAGERS INTERNATIONAL  
Investment Manager  
SEYOND

Seeyond, an affiliate of Natixis Investment Managers, specializes in active quantitative portfolio management. By adding active oversight to disciplined quantitative investment processes, Seeyond's investment strategies seek to optimally reward risk within three core expertise: equity strategies, multi-asset strategies, volatility & overlay strategies. The strategies leverage strong proprietary quantitative skills and long-term market experience.

Headquarters	Paris
Founded	2012

Assets Under Management (Billion)	€ 8.8 (30/06/2020)
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### Portfolio Managers

David Belloc, CFA : began investment career in 2000; joined the group in 2006; DEA, ISFA.

Pierre Savarzeix began investment career in 1999; joined Ostrum Asset Management in 2008; has managed the Fund since inception; Masters degree, ESSEC.

Due to active management, portfolio characteristics are subject to change. References to specific securities or industries should not be considered a recommendation.

## INFORMATION

### Prospectus Enquiries

E-mail [ClientServicing\\_Requirements@natixis.com](mailto:ClientServicing_Requirements@natixis.com)

### Illustrative Growth of 10,000

The graph compares the growth of 10,000 in a fund with that of an index. The total returns are not adjusted to reflect sales charges or the effects of taxation, but are adjusted to reflect actual ongoing fund expenses, and assume reinvestment of dividends and capital gains. If adjusted, sales charges would reduce the performance quoted. The index is an unmanaged portfolio of specified securities and cannot be invested in directly. The index does not reflect any initial or ongoing expenses. A fund's portfolio may differ significantly from the securities in the index. The index is chosen by the fund manager.

### Risk Measures

The risk and reward indicator is shown as a scale of 1 to 7 representing the levels of risk and rewards in increasing order that enables you to assess the potential performance of a fund compared to the risk it represents. The general calculation method of this regulatory indicator is based on the annualized past volatility of the fund, calculated from weekly returns over a five-year period. This indicator is monitored regularly and may vary. The SRRI level indicated in this document is the level in force on the date the document was drawn up.

### Special Risk Considerations

The specific risks of investing in the Sub-Fund are linked to:

- Capital loss;
- Equity securities;
- Volatility;
- Exchange rates;
- Small and Mid Capitalization Companies;
- Model;
- Liquidity;
- Discretionary Management;
- Changes in laws and/or tax regimes.

The global risk exposure of the Sub-Fund is managed through the use of the "Commitment Approach" method described under "Use of Derivatives, Special Investment and Hedging Techniques" - "Global Risk Exposure".

### Reference Index

The Sub-Fund is actively managed. The Reference Index is used for comparison purposes only. The Delegated Investment Manager remains free to choose the stocks that make up the portfolio in accordance with the Sub-Fund's investment policy.

### Volatility

Extent of change of a security or stock, fund, market or index over a given period. High volatility is indicative of a significant change in the share price, and therefore the risk associated with the security is high.

### Tracking error

Measurement of the relative risk taken by a fund with respect to its benchmark.

### Alpha

A fund's outperformance relative to its benchmark, expressed as a percentage. It is an indicator of the manager's ability to create value, excluding market effects. Thus, the higher the alpha, the better the fund's performance relative to its benchmark.

### Beta

Measurement of a fund's sensitivity to market movements (as represented by its benchmark). A beta of over 1 indicates that the fund amplifies movements in its reference market on both the upside and downside. Conversely, a beta of under 1 means that the fund tends to react less than its reference market.

### Max Drawdown

The largest peak to trough loss within a period.

### Morningstar Rating and Category

#### Morningstar Rating and Category

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The fund is a sub-fund of Natixis AM Funds, an investment company with variable capital (SICAV open-ended collective investment scheme) under Luxembourg law, approved by the supervisory authority (CSSF) as a UCITS domiciled at the address 5, allée Scheffer L-2520 Luxembourg - Business registration RCS Luxembourg B 177509. Natixis Investment Managers International - a portfolio management company authorized by the Autorité des Marchés Financiers (French Financial Markets Authority - AMF) under no. GP 90-009, and a public limited company (société anonyme) registered in the Paris Trade and Companies Register under no. 329 450 738. Registered office: 43 avenue Pierre Mendès France, 75013 Paris. Seeyond- Portfolio Management Company - RCS Paris 525 192 720 -AMF accreditation no. GP 17000034.

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For more detailed information about this fund, as well as the charges, expenditure and risks, please contact your financial advisor to obtain, free of charge, a full prospectus, a Key Investor Information Document, a copy of the articles of association, half-yearly and annual reports and/or other documents and translations required in your jurisdiction. To find a financial advisory in your jurisdiction, please contact ClientServicingAM@natixis.com

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