NATIXIS
INVESTMENT MANAGERS

FUND FACTSHEET

SEEYOND VOLATILITY STRATEGY

JUNE 2021

SHARE CLASS: H-R/A (USD)

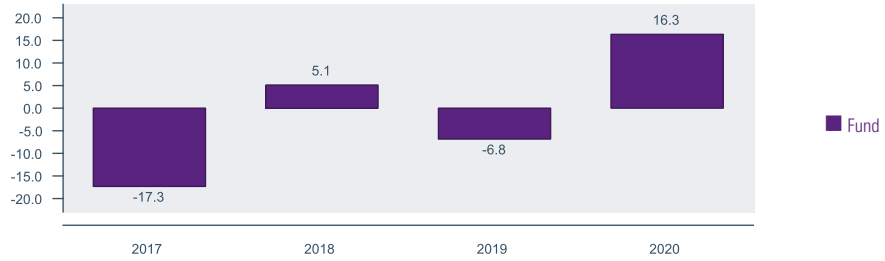
FUND HIGHLIGHTS

- Invests primarily in listed instruments which offer direct exposure to volatility.
- Employs an active approach to volatility indexation by exploiting the behaviour of volatility as an asset class and may offer investors an uncorrelated source of performance.
- Seeks to deliver significant alpha during market shocks while generating long term growth over a full investment cycle.

ILLUSTRATIVE GROWTH OF 10,000 (USD)



CALENDAR YEAR RETURNS %



TOTAL RETURNS	Fund %	Fund with Max.Sales Charges %
1 month	-0.02	-3.02
3 months	-2.08	-5.01
Year to date	-4.27	-7.14
1 year	-6.12	-8.94
3 years	9.61	6.32
5 years	-16.64	-19.14
Since inception	-15.53	-18.06

Total returns will be available 1 year after inception.

RISK MEASURES	1 year	3 years	5 years
Fund Sharpe ratio *	-1.00	0.16	-0.51
Fund Standard Deviation	6.25	11.17	9.58

* Risk free rate : Performance of LIBOR 1M USD over the period

ANNUALISED PERFORMANCE (Month End)	Fund %	Fund with Max.Sales Charges %
3 years	3.11	2.06
5 years	-3.58	-4.16
Since inception	-3.25	-3.83

ANNUALISED PERFORMANCE (Quarter end)	Fund %
3 years	3.11
5 years	-3.58
Since inception	-3.25

Performance figures of Seeyond Equity Volatility Strategies are derived from the historical performance of Seeyond Volatilité Actions, a fund which merged with Seeyond Equity Volatility Strategies on November 05, 2013.

The performance indicated for the fund before its inception, for the period from march 01, 2012 to November 05, 2013 is based on the historic performance of Seeyond Volatilité Actions, FCP collective investment fund under French law, registered with AMF, the financial market authority, and managed by the same management company using the same investment process. This performance has been adjusted to show the various charges applicable to the fund as accurately as possible.

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 on pages 3 of this document.

Source : Natixis Investment Managers

ABOUT THE FUND

Investment Objective

Provide a source of excess return de-correlated from equity markets over its recommended minimum period through a dynamic and flexible exposure to equity markets volatility.

Overall Morningstar Rating ™

-

Morningstar category ™

Alt - Volatility

FUND CHARACTERISTICS

Legal structure	Sub-fund of a SICAV
Share Class Inception	26/05/2016
Valuation Frequency	Daily
Custodian	CACEIS BANK, LUXEMBOURG BRANCH
Currency	EUR
Cut off time	13:30 CET D
AuM	EURm 12.0
Recommended investment period	> 5 years
Investor Type	Retail

AVAILABLE SHARE CLASSES

Share Class	ISIN	Bloomberg
H-R/A (SGD)	LU1118020335	SYERAHS LX
H-R/A (USD)	LU0935233345	SYERAHU LX
R/A (EUR)	LU0935233261	NVOLACR LX

RISK & REWARD PROFILE

Lower risk — Higher risk

Typically lower rewards — *Typically higher rewards*

1	2	3	4	5	**6**	7

The category of the synthetic risk-return indicator is based on historical data.
Due to its investment policy, the sub-fund is mainly exposed to the following risks:
- Capital loss risk
- Equities risk
- Discretionary management risk

For more information, please refer to the section detailing specific risks at the end of this document.

SEEYOND

Seeyond Volatility Strategy

PORTFOLIO ANALYSIS AS OF 30/06/2021

ASSET ALLOCATION	Fund %
Treasury bonds	60.5
Index options	29.0
Money Market Funds	8.5
Cash	2.0
Total	100.0
Off-balance sheet	
Index futures	93.5
Index options	-144.7
Total	-51.1

SHARE CLASS : H-R/A (USD)

FEES & CODES

All-in-Fee	1.40%
Max. Sales Charge	3.00%
Max. Redemption Charge	-
Minimum Investment	-
NAV (30/06/2021)	84.39 USD

MANAGEMENT

Management Company
NATIXIS INVESTMENT MANAGERS INTERNATIONAL

Investment Manager
SEEYOND

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)	€ 8.9 (31/03/2021)

Portfolio Managers

Simon Aninat : began investment career in 2005; joined Ostrum AM in 2011; graduated from ENSIMAG.

Joran Chalal : began investment career in 2016; joined Seeyond in 2019; graduated from Paris Dauphine University and holds a Master's degree in Computer Sciences and Mathematics for Finance and a Bachelor's degree from Pierre et Marie Curie University (Paris, France) in Mathematics and Computer Science

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

Calculation of performance during periods of share class inactivity (if applicable)

For periods when certain share classes were unsubscribed or not yet created (the "inactive share classes"), performance is imputed using the actual performance of the fund's active share class which has been determined by the management company as having the closest characteristics to such inactive share class and adjusting it based on the difference in TERs and, where applicable, converting the net asset value of the active share class into the currency of quotation of the inactive share class. The quoted performance for such inactive share class is the result of an indicative calculation.

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 involved in investing in the Sub-fund are the following risks:
- loss of capital
- geographic and portfolio concentration
- derivative financial instruments
- counterparty
- equity
- volatility
- model
- exchange rate

The Global Exposure Risk is managed using the absolute Value-at-Risk approach (VaR approach). The VaR approach measures the maximum potential loss at a given confidence level (probability level) over a specific time period, under normal market conditions. The absolute VaR for the Sub-fund cannot exceed 20% of its net asset value in a confidence interval of 99% for a 1-month holding period (20 available working days). The Sub-fund's expected level of leverage is 7. However, it is likely to access higher levels of leverage under the following circumstances: i) low market volatility and/or ii) high market liquidity The leverage effect is calculated as the sum of the notionals of the derivatives used. A complete description of these risks is given in the chapter entitled "Main Risks" in the prospectus. This chapter also describes the other risks involved in investing in the Sub-fund.

Reference Index

The Sub-Fund is actively managed. The Sub-Fund is not managed with reference to any Reference Index.

Portfolio Statistics

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.

Information ratio
Indicator of the outperformance of the manager (with respect to the benchmark), given the additional risk taken by the manager with respect to the same index (fund's tracking error). The higher the value, the better the fund.

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

Sharpe ratio
Outperformance indicator of a product with respect to a risk-free rate, given the risk accepted (product volatility). The higher the value, the better the fund.

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.

Morningstar Rating and Category

Morningstar Rating and Category
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Seeyond- Portfolio Management Company - RCS Paris 525 192 720 - 59 AVENUE PIERRE MENDES France 75648 PARIS CEDEX 13 - AMF accreditation no. GP 17000034. Business Corporation with a capital of 4,963,183.00 euros.

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Additional Notes

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