

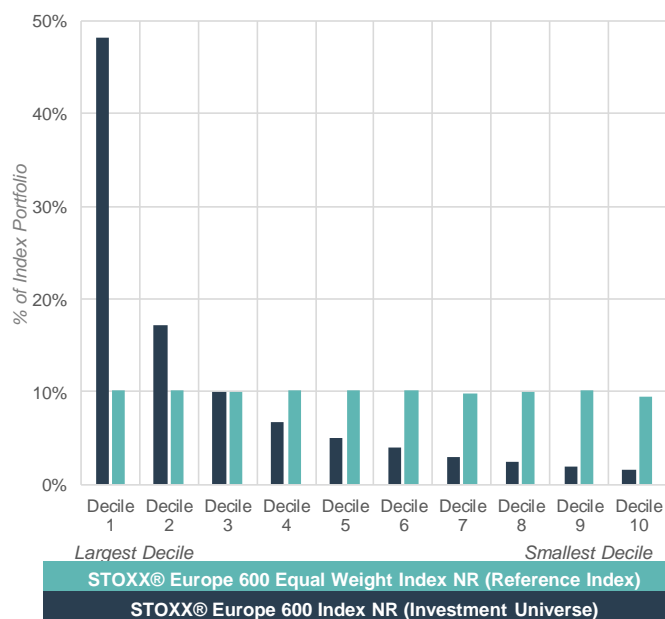
Ossiam STOXX® Europe 600 Equal Weight NR Strategy

A systematic, non-discretionary approach, which provides greater exposure to small and mid caps than traditional market cap benchmarks

Equal Weight Advantages

- **Performance potential.** Reduces bias toward the largest companies and benefits from a broad exposure to small and mid caps while staying close to the STOXX® Europe 600 Index.
- **Balanced exposure.** Provides equal weight exposure to all stocks in the STOXX® Europe 600 Index, which results in a more balanced and diversified portfolio.
- **Disciplined rebalancing.** The strategy reallocates quarterly from outperforming to underperforming stocks to restore equal weighting. This “Buy-low-sell-high” mechanism may provide opportunities to improve long-term performances.

A Comparison of Market Cap Components by Decile (as of 30/04/2018)

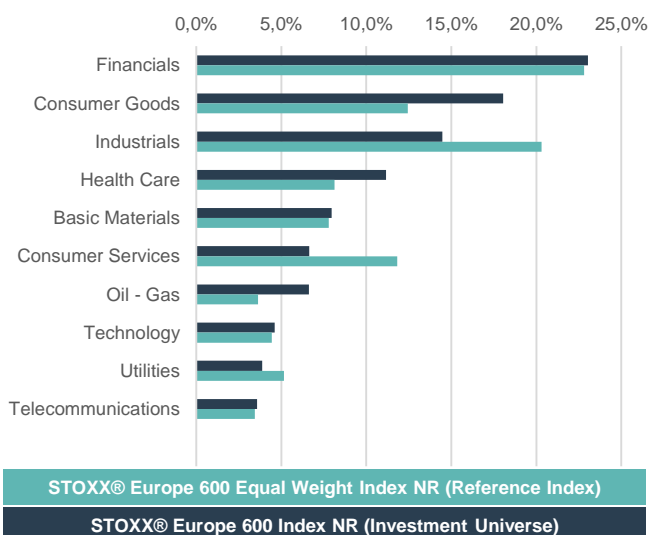


Top 10 Holdings of STOXX Europe 600 Index (as of 30/04/2018)

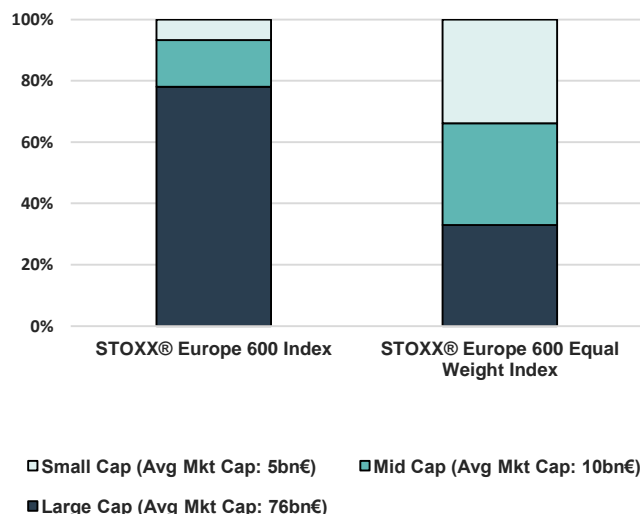
% of Index Portfolio	STOXX® Europe 600 Index NR	STOXX® Europe 600 Equal Weight Index NR
Nestle SA	2,42%	0,16%
HSBC Holdings PLC	2,03%	0,17%
Novartis AG	1,90%	0,16%
Royal Dutch Shell PLC	1,61%	0,19%
TOTAL SA	1,60%	0,18%
Roche Holding AG	1,56%	0,15%
BP PLC	1,47%	0,19%
British American Tobacco	1,26%	0,16%
SAP SE	1,21%	0,17%
SIEMENS AG-REG	1,08%	0,16%
Top 10 Names	16,14%	1,07%
Top 50 Names	43,71%	8,34%

The sum of the top 10 holdings is nearly 10 times larger in the index than in the STOXX® Europe 600 Equal Weight Portfolio

Sector Distribution ICB (as of 30/04/2018)

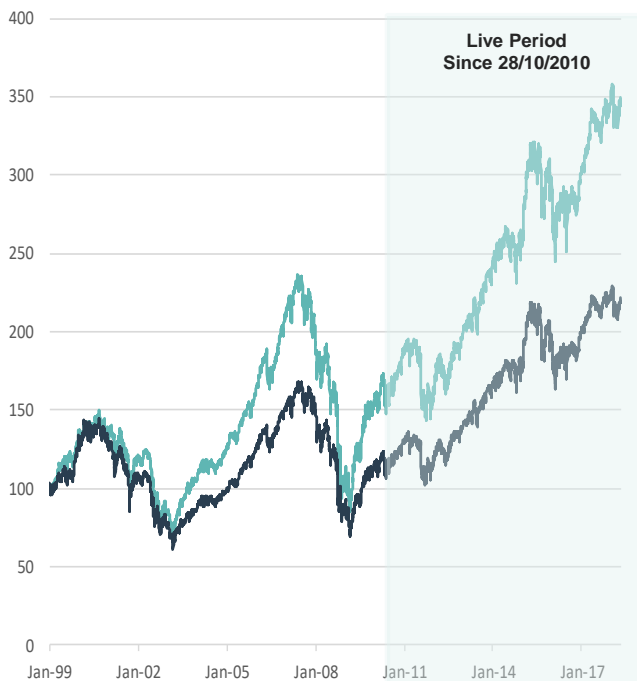


Market Cap Repartition* (as of 30/04/2018)



STOXX® Europe 600 Equal Weight Index NR

Simulated Performance Since 04/01/1999



STOXX® Europe 600 Equal Weight Index NR (Reference Index)

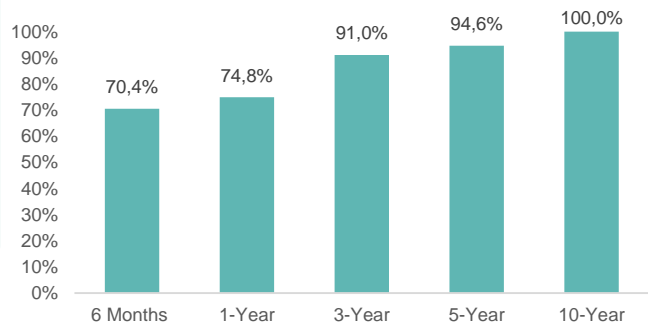
STOXX® Europe 600 Index NR (Investment Universe)

Simulated Performance and Risk Data

04/01/1999 to 30/04/2018	STOXX® Europe 600 Index NR	STOXX® Europe 600 Equal Weight Index NR
YTD Performance	0,15%	1,13%
1 Year Performance	2,31%	4,60%
3 Year Performance	5,73%	13,36%
Annualized performance	4,20%	6,68%
Annualized Volatility	19,23%	18,61%
Maximum Drawdown	-58,69%	-64,01%
Sharpe Ratio	0,13	0,26
Correlation	-	96,57%
Beta	-	0,93
Annualized Alpha	-	2,64%
Tracking Error 1 Year	-	0,03%

% of Time EW* Outperforms STOXX® Europe Index NR

For Rolling Monthly Periods (Index Performance)



*EW = STOXX® Europe 600 Equal Weight Index NR

Sources: Bloomberg, STOXX®. Calculations by Ossiam as of 30/04/2018 in EUR. Past performance shown above represents that of the indices. For data before 28/10/2010 (launch date of the index), performance for the STOXX® Europe 600 Equal Weight Index NR reflects calculations performed by Ossiam based on backtest data provided by STOXX Ltd. Backtested performance results do not represent the performance of actual trading using client assets, but are achieved by means of the retroactive application of a model. This model assumes reinvestment of net dividends. Past performance is not a reliable indicator of future performance.

This document is not of a regulatory nature. Ossiam, a subsidiary of Natixis Investment Managers, is a French asset manager authorized by the Autorité des Marchés Financiers (Agreement No. GP-10000016). Although information contained herein is from sources believed to be reliable, Ossiam makes no representation or warranty regarding the accuracy of any information of which it is not the source. The information presented in this document is based on market data at a given moment and may change from time to time. This material has been prepared solely for informational purposes only and it is not intended to be and should not be considered as an offer, or a solicitation of an offer, or an invitation or a personal recommendation to buy or sell participating shares in any Ossiam Fund, or any security or financial instrument, or to participate in any investment strategy, directly or indirectly. It is intended for use only by those recipients to whom it is made directly available by Ossiam. Ossiam will not treat recipients of this material as its clients by virtue of their receiving this material. All performance information set forth herein is based on historical data and, in some cases, hypothetical data, and may reflect certain assumptions with respect to fees, expenses, taxes, capital charges, allocations and other factors that affect the computation of the returns. Past performance is not necessarily a guide to future performance. Any opinions expressed herein are statements of our judgment on this date and are subject to change without notice. Ossiam assume no fiduciary responsibility or liability for any consequences, financial or otherwise, arising from, an investment in any security or financial instrument described herein or in any other security, or from the implementation of any investment strategy. This information contained herein is not intended for distribution to, or use by, any person or entity in any country or jurisdiction where to do so would be contrary to law or regulation or which would subject Ossiam to any registration requirements in these jurisdictions. This material may not be distributed, published, or reproduced, in whole or in part.

The STOXX® Indices and the data composed therein (the "Index Data") are the intellectual property (including registered trademarks) of STOXX Limited, Zurich, Switzerland ("STOXX") and/or its licensors (the "STOXX Licensors"). The use of the Index Data requires a license from STOXX. STOXX and the STOXX Licensors do not make any warranties or representations, express or implied with respect to the timeliness, sequency, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of the Index Data. In particular, the inclusion of a company in a STOXX® Index does not in any way reflect an opinion of STOXX or the STOXX Licensors on the merits of that company. STOXX and the STOXX Licensors are not providing investment, tax or other professional advice through the publication of the STOXX® Indices or in connection therewith." STOXX and its licensors have no relationship to Ossiam, other than the licensing of the iSTOXX™ Europe Minimum Variance, STOXX® Europe 600 Equal Weight indices and the related trademarks for use in connection with OSSIAM ETF indexed to the indices (hereafter the Products). STOXX and its Licensors do not:

- Sponsor, endorse, sell or promote the Products.
- Recommend that any person invest in the Products or any other securities.
- Have any responsibility or liability for or make any decisions about the timing, amount or pricing of Products.
- Have any responsibility or liability for the administration, management or marketing of the Products.

Consider the needs of the Products or the owners of the Products in determining, composing or calculating the above mentioned indices or have any obligation to do so.

STOXX and its Licensors will not have any liability in connection with the Products. Specifically, STOXX and its Licensors do not make any warranty, express or implied and disclaim any and all warranty about:

- The results to be obtained by the Products, the owner of the Products or any other person in connection with the use of the above mentioned indices and the data included in the above mentioned indices;
- The accuracy or completeness of the above mentioned indices and its data;
- The merchantability and the fitness for a particular purpose or use of the above mentioned indices and its data;
- STOXX and its Licensors will have no liability for any errors, omissions or interruptions in the above mentioned indices or its data;
- Under no circumstances will STOXX or its Licensors be liable for any lost profits or indirect, punitive, special or consequential damages or losses, even if STOXX or its Licensors knows that they might occur.

The licensing agreement between Ossiam and STOXX is solely for their benefit and not for the benefit of the owners of the Products or any other third parties