



An affiliate of



Marketing communication

SEEYOND VOLATILITY ALTERNATIVE INCOME

Income generation, Alternative Asset-Class, Liquid strategy

January 18th, 2023

● Enhancing your
power to act

This fund is a Sub-fund of the Natixis AM Funds SICAV domiciled in Luxembourg and authorized by the financial regulator, the CSSF as a UCITS. Natixis Investment Managers International is the management company and has delegated financial management to Ostrum AM Marketing Communication. Please refer to the prospectus of the fund and to the KID before making any final investment decision. Intended exclusively for professional clients in accordance with MiFID II.

SEEBYOND VOLATILITY ALTERNATIVE INCOME

Fund Risks

Investing in this fund potentially involves the following risks:

- **Capital loss**
- **Equity securities**
- **Emerging Markets**
- **Volatility**
- **Model**
- **Portfolio Management**
- **Debt Securities**
- **Sustainability Risks**
- **Exchange rates**
- **Global Investing**
- **Geographic and Portfolio concentration**
- **Financial Derivatives Instruments**
- **Counterparty**
- **Leverage risk**

The net asset value may vary substantially on the upside as well as on the downside because of the financial instruments held in the portfolio. Under these circumstances, the invested capital may not be recovered entirely, even if the investment is held for the recommended investment period.

SEYYOND VOLATILITY ALTERNATIVE INCOME

Figures refer to previous years. Past performance does not guarantee future results

New All-Time High

On January 17th, 2023, the fund Seeyond Volatility Alternative Income (I/A) reached new all-time highs after prolonged adverse market conditions in 2022 where Equities have experienced their first structural bear market since the Great Financial Crisis. The fund proved to be very resilient in this bear market. It finished 2022 down by -0.51% versus -17.86% for the MSCI World Hedged in Euro (BBG ticker MXWOHEUR Index).

Where do we stand compared to Equities?

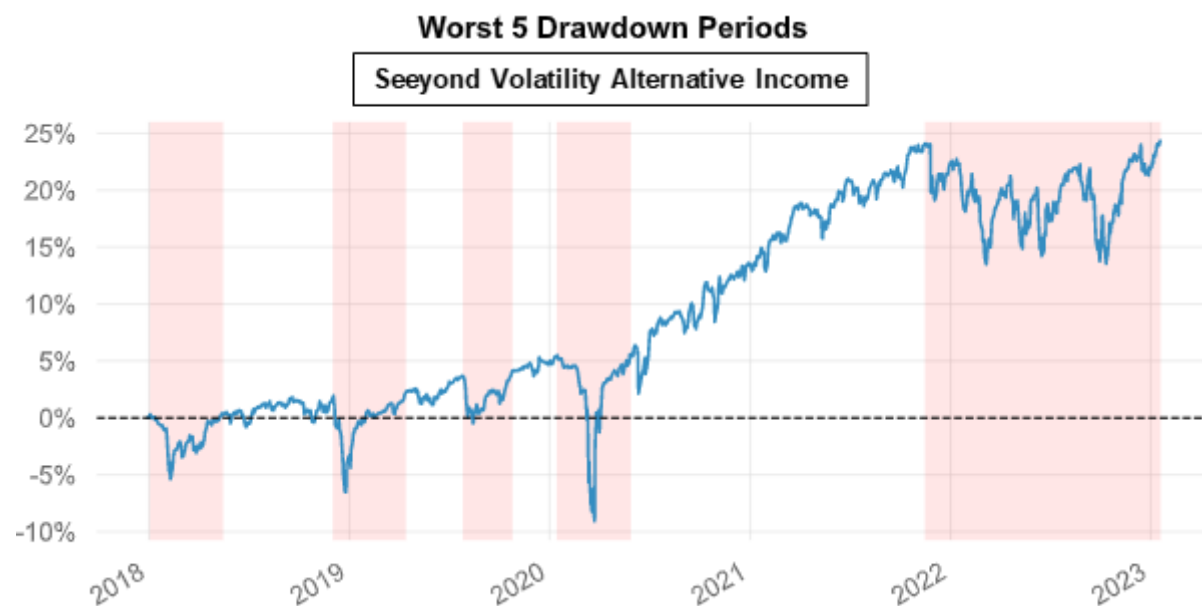
As we can see in the charts below, our fund has recovered much quicker than Equities. As of January 18th, the MSCI World index hedged in Euro is still 18% away from its highs.

The analyses and opinions referenced herein represent the subjective views of the author as of 4 February 2023 and are subject to change. There can be no assurance that developments will transpire as may be forecasted in this material.

SEYYOND VOLATILITY ALTERNATIVE INCOME

Drawdown Periods Analysis on the fund

Figures refer to previous years. Past performance does not guarantee future results



Worst 10 Drawdowns

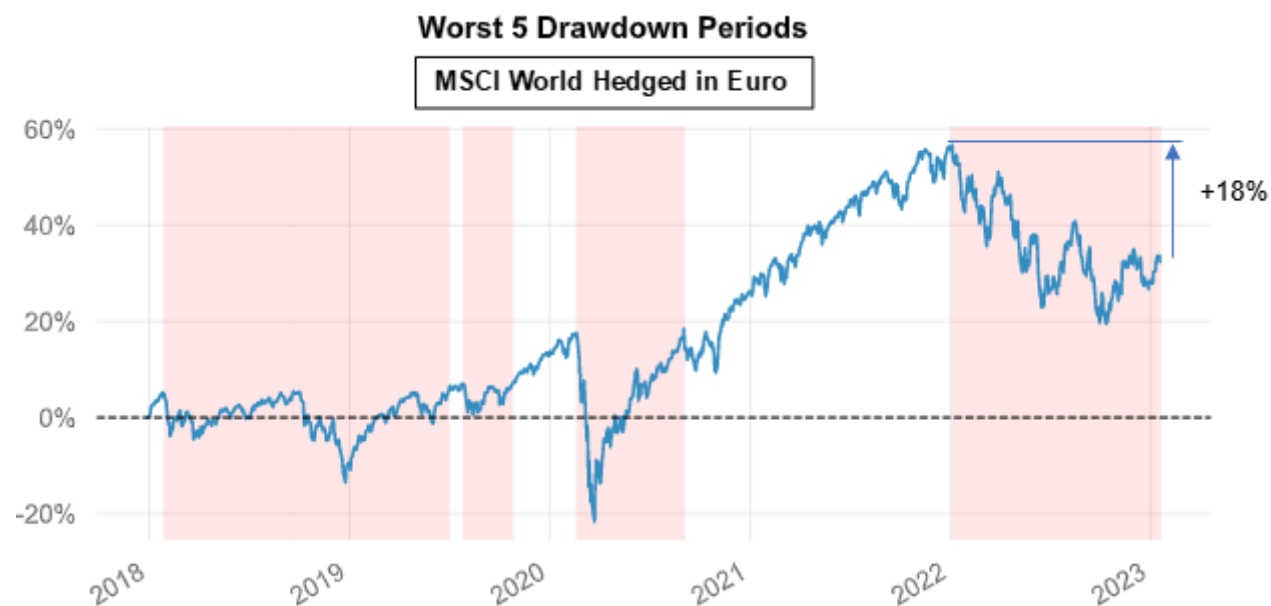
| Started | Recovered | Drawdown | Days |
|------------|------------|----------|------|
| 2020-01-16 | 2020-05-26 | -13.80% | 131 |
| 2021-11-17 | 2023-01-17 | -8.55% | 426 |
| 2018-12-04 | 2019-04-12 | -8.28% | 129 |
| 2018-01-04 | 2018-05-14 | -5.65% | 130 |
| 2019-07-29 | 2019-10-23 | -4.01% | 86 |
| 2020-06-08 | 2020-07-01 | -3.97% | 23 |
| 2020-10-13 | 2020-11-06 | -3.10% | 24 |
| 2021-04-06 | 2021-06-04 | -2.57% | 59 |
| 2018-09-20 | 2018-12-03 | -2.17% | 74 |
| 2020-09-17 | 2020-10-07 | -2.05% | 20 |

Source: Bloomberg, Ostrum AM, Quantstats. From 29/12/2017 to 18/01/2023. Performance net of fees

SEEBYOND VOLATILITY ALTERNATIVE INCOME

Drawdown Periods Analysis on the MSCI World Index Hedged in Euro

Figures refer to previous years. Past performance does not guarantee future results



Worst 10 Drawdowns

| Started | Recovered | Drawdown | Days |
|------------|------------|----------|------|
| 2020-02-20 | 2020-09-02 | -33.32% | 195 |
| 2022-01-05 | 2023-01-18 | -23.72% | 378 |
| 2018-09-24 | 2019-07-01 | -17.97% | 280 |
| 2018-01-29 | 2018-09-21 | -9.29% | 235 |
| 2020-09-03 | 2020-11-09 | -7.69% | 67 |
| 2019-07-29 | 2019-10-25 | -6.01% | 88 |
| 2021-09-07 | 2021-10-25 | -5.15% | 48 |
| 2021-11-17 | 2021-12-27 | -4.43% | 40 |
| 2021-02-17 | 2021-03-15 | -3.97% | 26 |
| 2021-01-22 | 2021-02-04 | -3.62% | 13 |

Source: Bloomberg, Ostrum AM, Quantstats. From 29/12/2017 to 18/01/2023

SEYOND VOLATILITY ALTERNATIVE INCOME

Fund Features

| | | |
|---|---|--------------|
| Management company | Natixis Investment Managers International | |
| Delegated Management company | Ostrum AM | |
| Custodian | Caceis Bank | |
| Legal form | Sub-fund of the Luxembourg-domiciled Natixis AM Funds SICAV | |
| UCITS/AIF | UCITS | |
| Fund inception date | July 7, 2022 | |
| Performance start date | 29 December 2017 | |
| Recommended investment horizon | 5 years | |
| | I share | R Share |
| ISIN | LU2373384218 | LU2373384648 |
| Reference currency | EUR | EUR |
| Income allocation | Accumulation | Accumulation |
| All-In Fees (p.a.) | 0.7% | 1.4% |
| Minimum initial subscription | EUR 50 000 | None |
| Minimum holding | One share | None |
| Maximum subscription fee including taxes (1) | None | |
| Maximum redemption fee including taxes | None | |
| Performance fee including taxes (with High Water Mark) | None | |
| Minimum share fraction | One ten-thousandth | |
| Net Asset Value calculation | Every business day in France | |
| Cut-off time | D 1.30pm (Luxembourg time) | |

Extracted from the fund's prospectus. Please refer to the fund's legal documentation. (1) Not paid to the fund.

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