

Press Release

Natixis Investment Managers and Solactive Expand Partnership into Direct Indexing

Natixis IM will now offer access to 31 Solactive indices

22 February 2023

FRANKFURT AM MAIN – Today Solactive and Natixis Investment Managers Solutions (Natixis IM Solutions) announced an expansion of their partnership to offer more access to direct indexing separately managed account (SMA) strategies that bring greater precision to clients' desired exposures. Solactive is a leading provider of indexing, benchmarking, and calculation solutions for the global investment and trading community. Natixis IM Solutions' direct indexing business provides fully customizable SMAs aligned to a variety of indices, spanning different market capitalization segments and geographic regions, and has grown over 20 years from \$4 million AUM in 2002 to over \$8 billion AUM today.

Natixis IM Solutions will be using 31 of the German index provider's indices, among them 11 that belong to the Solactive Global Benchmark Series, and 16 that are part of the Solactive Factor Series. As equity trading fees fall, and with the introduction of fractional share trading, direct indexing's ability to allocate assets in a customized fashion to align with the client's values and financial goals make it an increasingly important solution for many retail investors.

The Solactive Global Benchmark Series (GBS) includes around two thousand equity indices, covering the global stock market, comprising benchmark indices for 24 developed markets countries and 24 emerging markets. These indices can either be used directly in a product, as a benchmark, or as a starting universe of a developed index. The Solactive Global Factor Series (GFS) is designed to provide investable access to the most important risk factors. The GFS heavily relies on academic research and is based on a straightforward methodology that offers clean exposures to six individual factors: value, quality, momentum, low size, growth, and low volatility.

Timo Pfeiffer, Chief Markets Officer at Solactive, commented: *"We are pleased with our engagement with Natixis Investment Managers, in a segment of strategic importance for us, providing benchmarks to expand their direct indexing line-up. Direct indexing has been progressively gaining popularity to a larger group of investors, particularly in the US. With this tool, investors can allocate their assets to a tailored portfolio with a Solactive benchmark as a starting point, applying numerous kinds of filters according to their needs and world views."*

Curt Overway, Co-Head of Natixis Investment Managers Solutions, said: *"Our direct indexing business has been growing rapidly as there has been very strong demand in the market for these kinds of highly customized investment strategies. We are excited to begin working with Solactive and their comprehensive suite of indices, which will allow us to extend the range of capabilities and strategies we offer as part of our Active Index Advisors (AIA) offering."*

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For more information, please visit:

<http://www.solactive.com>

<https://www.im.natixis.com>

Note to editors

About Solactive

Solactive is a leading provider of indexing, benchmarking, and calculation solutions for the global investment and trading community. Headquartered in Frankfurt and with offices in Hong Kong, Toronto, Berlin, and Dresden, we innovate and disrupt the status quo as the partner of choice for our clients.

The unique blend of our 250 staff's expertise in data, data science, financial markets, and technology enables our clients' continued success through the delivery of a superior experience, unique customization capabilities, and the best value for money available in the industry. With more than 20,000 indices calculated daily, we offer a full suite of solutions, including market-leading ESG and thematic indices.

As at January 2022, Solactive served approximately 500 clients across the world, with approximately US\$250 billion invested in products linked to our indices. Solactive is registered with ESMA as a benchmark administrator and is supervised by the BaFin.

About Natixis Investment Managers Solutions

Natixis Investment Managers Solutions¹ provides design, development and execution of portfolio strategies tailored to specific investment objectives and unique portfolio constraints. Fully integrated services combine investment expertise with portfolio analysis and construction capabilities to deliver a wide range of customized solutions and \$45.2 billion in Assets², 33 investment professionals, and 20 years of solutions partnerships.

¹A division of Natixis Advisors, LLC. Natixis Advisors, LLC is one of the independent asset managers affiliated with Natixis Investment Managers

²Assets under administration ("AUA") as of June 30, 2022. AUA, as reported, may include assets for which non-Regulatory AUM services are provided. NonRegulatory AUM includes assets which do not fall within the SEC's definition of Regulatory AUM in Form ADV, Part 1.

About Natixis Investment Managers

Natixis Investment Managers' multi-affiliate approach connects clients to the independent thinking and focused expertise of nearly 20 active managers. Ranked among the world's largest asset managers¹ with more than \$1 trillion assets under management² (€1 trillion), Natixis Investment Managers delivers a diverse range of solutions across asset classes, styles, and vehicles, including innovative environmental, social, and governance (ESG) strategies and products dedicated to advancing sustainable finance. The firm partners with clients in order to understand their unique needs and provide insights and investment solutions tailored to their long-term goals.

Headquartered in Paris and Boston, Natixis Investment Managers is part of the Global Financial Services division of Groupe BPCE, the second-largest banking group in France through the Banque Populaire and Caisse d'Epargne retail networks. Natixis Investment

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Managers' affiliated investment management firms include AEW; AlphaSimplex Group; DNCA Investments;³ Dorval Asset Management; Flexstone Partners; Gateway Investment Advisers; Harris Associates; Investors Mutual Limited; Loomis, Sayles & Company; Mirova; MV Credit; Naxicap Partners; Ossiam; Ostrum Asset Management; Seventure Partners; Thematics Asset Management; Vauban Infrastructure Partners; Vaughan Nelson Investment Management; and WCM Investment Management. Additionally, investment solutions are offered through Natixis Investment Managers Solutions and Natixis Advisors, LLC. **Not all offerings are available in all jurisdictions.** For additional information, please visit Natixis Investment Managers' website at im.natixis.com | LinkedIn: linkedin.com/company/natixis-investment-managers.

Natixis Investment Managers' distribution and service groups include Natixis Distribution, LLC, a limited purpose broker-dealer and the distributor of various U.S. registered investment companies for which advisory services are provided by affiliated firms of Natixis Investment Managers, Natixis Investment Managers S.A. (Luxembourg), Natixis Investment Managers International (France), and their affiliated distribution and service entities in Europe and Asia.

¹Cerulli Quantitative Update: Global Markets 2022 ranked Natixis Investment Managers as the 18th largest asset manager in the world based on assets under management as of December 31, 2021.

²Assets under management ("AUM") of current affiliated entities measured as of December 31, 2022 are \$1,151.3 billion (€1,078.8 billion). AUM, as reported, may include notional assets, assets serviced, gross assets, assets of minority-owned affiliated entities and other types of non-regulatory AUM

³ A brand of DNCA Finance.

Disclaimer

The information in this document does not constitute tax, legal or investment advice and is not intended as a recommendation for buying or selling securities. Solactive AG and all other companies mentioned in this document are not responsible for the consequences of reliance upon any opinion or statement contained herein or for any omission.

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