

Notification :

NXS Ultimate Fund Allocator ER Index: Rebalancing by substitution of one component

Summary:

- **Relevant Index:** NXS Best Fund Selection ER Index
- **Date of the Index Committee Decision:** January 31th 2020
- **Decisions adopted by the Committee:** Rebalancing by substitution and modification of the Index Rules
- **Nature of the rebalancing by substitution event:** Extraordinary Event
 - ✓ **Affected Component :** LFIS Vision UCITS - Premia
 - ✓ **New component adopted by the Committee:** PIMCO GIS-INCOME FUND

Full Description :

This notice (the "Notice") concerns the NXS Ultimate Fund Allocator ER Index (the "Index"). All capitalized terms not defined in this Notice have the meaning given to them in the Index Rules.

Following the occurrence of an Extraordinary Event applicable to one component of the Index, i.e. the fund **LFIS Vision UCITS - Premia (the "Affected Component")**, the Natixis Index committee agreed to proceed with the rebalancing of the Index.

As a result, the Index committee decided to substitute the Affected Component and replace it by the following fund: **PIMCO GIS-INCOME FUND (the "New Component")**. The New Component, which is consistent with Natixis' effective risk criteria, was chosen so that the index keeps exposure to a diversified selection of mutual funds.

Date of rebalancing is effective from January 31th 2020.

Relative information on the components:

	LFIS Vision UCITS - Premia	PIMCO GIS-INCOME FUND
ISIN	LU1162198839	IE00B80G9288
Ticker Bloomberg	LFVRPIS LX Equity	PINIEHA ID Equity
Asset under Managements (February 2020)	> 2,300 MEuros	> 70,000 MEuros
Inception Date	31/12/2014	30/11/2012
Currency	Euro	Euro
Liquidity	Daily	Daily
Description	LFIS Vision UCITS - Premia is an open-end fund incorporated in Luxembourg. The Fund's objective is to seek stable returns with a low correlation and a target annualised volatility comprised between 5% and 10%. The Fund invests in equities, bonds and currencies, of primarily issuers in OECD member states and, on an ancillary basis, of issuers in emerging countries. The derivatives used will	PIMCO GIS Income Fund seeks high current income, consistent with prudent investment management by utilizing a global multi-sector strategy that is founded on the principle of diversification across a broad range of global fixed-income securities.

	include but will not be limited to, futures, credit default swaps, total return swaps and contracts for difference (CFDs).	
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Disclaimer

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Legal information on the Index are available on Natixis (<http://nxsindices.natixis.com>).
