

Notification :

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

Summary:

- **Relevant Index:** NXS Ultimate Fund Allocator ER Index
- **Date of the Index Committee Decision:** March 23rd 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 :** Amundi Funds – Emerging Markets Bond
 - ✓ **New component adopted by the Committee:** Credit Suisse Asia Corporate Bond 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 **Amundi Funds – Emerging Markets Bond (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: **Credit Suisse Asia Corporate Bond 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 March 23rd 2020.

Relative information on the components:

	Amundi Funds – Emerging Markets Bond	Credit Suisse Asia Corporate Bond Fund
ISIN	LU1882453159	LU0828909555
Ticker Bloomberg	AEMBI2E LX Equity	CSBACTE LX Equity
Asset under Managements (February 2020)	> 5000 MEuros	> 2000 MEuros
Inception Date	31/12/2014	25/09/2012
Currency	Euro	Euro
Liquidity	Daily	Daily
Description	Amundi Funds Emerging Markets Bond is an open-end fund registered in Luxembourg. The Fund invests mainly in government and corporate bonds from emerging markets that are denominated in U.S. dollars or other OECD currencies. The Fund may also invest up to 10% in UCIs and UCITS and up to 5% in equities.	Credit Suisse (Lux) Asia Corporate Bond Fund is an open-end fund incorporated in Luxembourg. The objective of the Fund is to achieve capital appreciation and income. The Fund will invest in debt instruments, bonds, notes and similar fixed-interest or floating-rate securities of private issuers which are domiciled in the Asian region.

Disclaimer

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